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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN03268	52519VAD8	SELFUND BOND LINKED TO STRATEGIC COMMOD FUND	30-Sep-2008	USD	1.550.000	\$1.550.000	€ 1.137.031
MTN04894	AU300LBTC011	FIXED RATE NOTE	24-Aug-2011	AUD	250.000.000	\$198.485.320	€ 133.084.908
MTN04895	AU300LBTC029	FIXED RATE NOTE	24-Aug-2011	AUD	350.000.000	\$277.879.448	€ 186.318.871
SWX00001	CH0027120606	LB CAPITAL PROTECT CERT. ON SWISS HEALTHCARE BSKT	31-Jan-2012	CHF	25.000.000	\$21.919.769	€ 16.102.022
SWX00002	CH0027120622	LEHMAN BROTHERS CAPITAL PROTECTED CERTIFICATES ON	23-Feb-2010	USD	6.000.000	\$6.000.000	€ 4.401.408
SWX00003	CH0027120630	CAPITAL PROTECTED CERTIFICATES ON MULTI INDICES	24-Jan-2011	USD	3.180.000	\$3.180.000	€ 2.332.746
SWX00004	CH0027120648	11.25% CAP PLUS CERTIFICATE	2-Feb-2010	EUR	15.800.000	\$21.997.345	€ 15.800.000
SWX00005	CH0027120655	LEH BRO CAP PROTECTED CERTIFICATE CAP PLUS 8%	2-Feb-2010	CHF	17.800.000	\$15.606.875	€ 11.464.640
SWX00009	CH0027120663	100% LB CAPITAL PROTECTED CERTIFICATES ON SMI INDE	22-Feb-2010	CHF	22.300.000	\$19.552.434	€ 14.363.004
SWX00010	CH0027120671	100% LB CAPITAL PROTECTED CERTI ON SMI INDEX	21-Feb-2012	CHF	4.173.000	\$3.658.848	€ 2.687.750
SWX00011	CH0027120689	100% LB CAPITAL PROTECTED CERTIFICATES ON DJ EURO	22-Feb-2010	EUR	15.000.000	\$20.883.555	€ 15.000.000
SWX00012	CH0027120697	100% LB CP CERT ON DJ EUROSTOXX 50 INDEX	21-Feb-2012	EUR	5.000.000	\$6.961.185	€ 5.000.000
SWX00014	CH0027120705	100 % LEHMAN BROTHERS CAPITAL PROTECTED NOTE	22-Feb-2010	USD	3.000.000	\$3.000.000	€ 2.200.704
SWX00016	CH0027120713	100% LEHMAN BROTHERS CAPITAL PROTECTED NOTE	21-Feb-2012	USD	822.000	\$822.000	€ 602.993
SWX00013	CH0027120721	100% CAPITAL PROTECTED NOTES (DJ INDUSTRIAL AVG)	22-Feb-2010	EUR	3.000.000	\$4.176.711	€ 3.000.000
SWX00015	CH0027120739	100% LEHMAN BROTHERS CAPITAL PROTECTED	21-Feb-2012	EUR	3.000.000	\$4.176.711	€ 3.000.000
SWX00017	CH0027120747	100% LB CP CERT ON A TOPIX CORE 30 INDEX	22-Feb-2010	EUR	5.000.000	\$6.961.185	€ 5.000.000
SWX00018	CH0027120754	100% LB CP CERT ON A TOPIX CORE 30 INDEX	21-Feb-2012	EUR	3.000.000	\$4.176.711	€ 3.000.000
SWX00006	CH0027120770	CERTIFICATE PLUS ON DJ EUROSTOXX TRANSPORTATION	19-Feb-2010	EUR	13.418.150	\$18.681.245	€ 13.418.150
SWX00007	CH0027120796	LB CAPITAL PROTECTED CERTIFICATES ON A BASKET	2-Mar-2012	CHF	9.000.000	\$7.891.117	€ 5.796.728
SWX00020	CH0027120812	100 % LEHMANS CAPITAL PROTECTED NOTE	13-Apr-2011	CHF	25.000.000	\$21.919.769	€ 16.102.022
SWX00021	CH0027120820	100% LEHMAN BROTHERS CAPITAL PROTECTED NOTE	13-Apr-2011	EUR	3.921.000	\$5.458.961	€ 3.921.000
SWX00027	CH0027120838	LEHMAN BROTHERS CAPITAL PROTECTED CERTIFICATE	19-Oct-2010	CHF	3.000.000	\$2.630.372	€ 1.932.243
SWX00028	CH0027120846	LB CAPITAL PROTECTED CERTIFICATE	19-Oct-2012	EUR	5.000.000	\$6.961.185	€ 5.000.000
SWX00026	CH0027120853	LB CERTIFICATES PLUS ON SMI INDEX	29-Oct-2010	CHF	6.425.650	\$5.633.950	€ 4.138.638
SWX00030	CH0027120861	95% LEH BRO CAP PROTECTED CERT ON THE SMI INDEX	5-Nov-2010	CHF	6.000.000	\$5.260.744	€ 3.864.485
SWX00031	CH0027120879	97% LEH BRO CAP CERT ON THE DJ EURO STOXX 50 PRICE	5-Nov-2010	EUR	4.000.000	\$5.568.948	€ 4.000.000
SWX00008	CH0027120903	CP CERTS ON DJ STOXX SELECT DIV 30 INDEX	23-Mar-2010	EUR	20.000.000	\$27.844.740	€ 20.000.000
SWX00019	CH0027120945	LEHMAN BROTHERS BAERISH TWIN WIN CERTIFICATES	16-Mar-2010	CHF	3.500.000	\$3.068.768	€ 2.254.283
SWX00022	CH0027120978	95% CAPITAL PROTECTED NOTE ON S&P PRIVATE EQ INDEX	29-Jun-2010	EUR	10.876.000	\$15.141.970	€ 10.876.000
SWX00024	CH0027120986	DJ STOXX SELECT DIVIDEND 30 INDEX - 4Y	17-Aug-2011	CHF	7.000.000	\$6.137.535	€ 4.508.566
SWX00023	CH0027120994	DJ STOXX SELECT DIVIDEND 30 INDEX 4 Y	17-Aug-2011	EUR	4.902.000	\$6.824.746	€ 4.902.000
SWX00025	CH0027121000	LEHMAN BROTHERS CAPITAL PROTECTED CERTIFICATES	20-Aug-2010	EUR	2.000.000	\$2.784.474	€ 2.000.000
SWX00029	CH0027121026	CAPITAL PROTECTED CERTIFICATES LINKED TO A BASKET	19-Oct-2012	CHF	4.000.000	\$3.507.163	€ 2.576.324
MTN06204	CH0029197156	6YR CHF DOMESTIC	14-Mar-2013	CHF	150.000.000	\$131.518.611	€ 96.612.134
SWX00033	CH0034783636	100% CAP PROTECT LB CERTIFICATES ON THE SMI	25-Jan-2011	CHF	6.000.000	\$5.260.744	€ 3.864.485
SWX00034	CH0034783644	100% CAP PROTECT LB CERTIFICATES ON SMI	25-Jan-2013	CHF	2.000.000	\$1.753.581	€ 1.288.162
SWX00035	CH0034783651	100% CAP PROTECT LB CERTIFICATES ON DJ EURO STOXX	25-Jan-2011	EUR	1.000.000	\$1.392.237	€ 1.000.000
SWX00036	CH0034783669	100% CAP PROTECT LB CERTIFICATES ON THE DJ EUR	25-Jan-2013	EUR	1.000.000	\$1.392.237	€ 1.000.000
SWX00037	CH0034783677	100% CAPITAL PROTECTED	25-Jan-2011	USD	1.000.000	\$1.000.000	€ 733.568
SWX00038	CH0034783685	100% CAPITAL PROTECTED CERTIFICATES	25-Jan-2013	USD	1.000.000	\$1.000.000	€ 733.568
SWX00039	CH0034783693	100% CAP PROTECT LB CERTIFICATES ON TOPIX INDX	25-Jan-2011	EUR	1.000.000	\$1.392.237	€ 1.000.000
SWX00040	CH0034783701	100% CAPITAL PROTECT CERTIFICATES FRM LB ON TOPIX	25-Jan-2013	EUR	1.000.000	\$1.392.237	€ 1.000.000
SWX00056	CH0036891080	7% LB BARRIER REVERSE CONVERTIBLE CERTIFICATES	15-Feb-2010	CHF	2.300.000	\$2.016.619	€ 1.481.386
SWX00053	CH0036891106	EQUITY LINKED SWAP IN RELATION	16-Feb-2009	CHF	1.000.000	\$876.791	€ 644.081
SWX00054	CH0036891114	10 LEHMAN BRO BARRIER REVERSE	16-Feb-2009	CHF	1.000.000	\$876.791	€ 644.081
SWX00055	CH0036891122	LEH BRO BARRIER REV	16-Feb-2009	CHF	3.100.000	\$2.718.051	€ 1.996.651
SWX00052	CH0036891148	SMI INDEX CAPPED AT 130	7-Mar-2012	CHF	4.000.000	\$3.507.163	€ 2.576.324
SWX00059	CH0036891163	100% CAP PROTECT CERT FRM LB ON A EUR RNBWLES BSKT	4-Apr-2012	CHF	1.500.000	\$1.315.186	€ 966.121
SWX00067	CH0036891189	100% CAP PROTECT CERT FRM LB ON GOLD	11-Apr-2011	CHF	1.000.000	\$876.791	€ 644.081
SWX00066	CH0036891197	100% CAP PROTECT FRM LB ON GOLD	11-Apr-2011	EUR	650.000	\$904.954	€ 650.000
SWX00062	CH0036891221	SHARK NOTE ON DJ	19-Mar-2010	EUR	3.500.000	\$4.872.830	€ 3.500.000
SWX00063	CH0036891239	ADECO EQUITY LINKED NOTE	2-Apr-2011	CHF	3.500.000	\$3.068.768	€ 2.254.283
FSWX0004	CH0036891247	LB ENERGY COMMODITY LINKED NOTE	14-Sep-2011	EUR	1.000.000	\$1.392.237	€ 1.000.000
SWX00065	CH0036891254	100% CAPITAL PROTECT CERT FRM LB ON CAC-40 INDE	21-Apr-2011	EUR	4.500.000	\$6.265.067	€ 4.500.000
SWX00064	CH0036891262	100%CAPITAL PROTECTED CERT FRM LB ON SMI INDEX	18-Apr-2012	CHF	1.500.000	\$1.315.186	€ 966.121
SWX00068	CH0039308652	15% BARRIER REVERSE CONV ON WORST OF LOG,PETRO,SON	4-Jun-2009	CHF	8.500.000	\$7.452.721	€ 5.474.688
SWX00069	CH0039308660	LB BARRIER REVERSE CONVERTIBLE CERTIFICATES UBS	22-Nov-2008	CHF	1.000.000	\$876.791	€ 644.081
SWX00070	CH0039308678	COMMODITY LINKED BASKET	30-May-2011	USD	12.500.000	\$12.500.000	€ 9.169.601
SWX00071	CH0039308686	23.30% PA BARRIER TREVERSE CONVERTIBLE IN USD	16-Sep-2008	USD	22.000.000	\$22.000.000	€ 16.138.498
SWX00074	CH0039308694	EXPRESS CERTIFTS WITH QURTLY REVIEW ON WORST MOBIL	12-Jun-2009	USD	4.500.000	\$4.500.000	€ 3.301.056
SWX00073	CH0039308710	12.40% LB BARRIER REVERSE CONVRTBLE CERTIFTS	12-Jun-2009	USD	3.500.000	\$3.500.000	€ 2.567.488
SWX00075	CH0040308605	11% CALLABLE BARRIER REVERSE CONVERTIBLE EQUITIES	4-Jul-2011	USD	4.000.000	\$4.000.000	€ 2.934.272
SWX00076	CH0040308613	12% CALLABLE BARRIER REVERSE CONVERTIBLE EQUITY	4-Jul-2011	EUR	1.000.000	\$1.392.237	€ 1.000.000
SWX00077	CH0040308621	11% CALLABLE BARRIER RVERSE CONVERTIBLE EQ. INDICE	4-Jul-2011	CHF	2.000.000	\$1.753.581	€ 1.288.162
SWX00080	CH0040308639	BONUS CERTIFICATES ON SMI INDEX IN CHF	4-Aug-2011	CHF	1.000.000	\$876.791	€ 644.081
SWX00079	CH0040308647	BONUS CERTIFICATES ON THE DOW JONES EURO STOXX	4-Aug-2011	EUR	1.000.000	\$1.392.237	€ 1.000.000
SWX00078	CH0040308654	BONUS CERTIFICATES ON THE STANDARD AND POOR'S INDE	4-Aug-2011	USD	1.500.000	\$1.500.000	€ 1.100.352
FSWX0085	CH0040308662	100% CAP PROTECT CERTIFICATES FRM LB ON USDFH CAL	19-Feb-2010	CHF	1.000.000	\$876.791	€ 644.081
SWX00083	CH0040308670	OIL WTI DYNAMIC TWIN WIN CERTIFICATE FROM LB	12-Sep-2011	EUR	650.000	\$904.954	€ 650.000
SWX00084	CH00403086704	AGRICULTURE DYNAMIC TWIN WIN CERTIFICATE FROM LB	12-Sep-2011	CHF	1.000.000	\$876.791	€ 644.081
GDP00020	DE000A0G0Y08	INDEX TRIO NOTE	24-Nov-2011	EUR	7.000.000	\$9.745.659	€ 7.000.000
GDP00033	DE000A0G4LS9	7YR BEST ENTRY FOX NOTE	25-Mar-2014	EUR	10.000.000	\$13.922.370	€ 10.000.000
GDP00025	DE000A0LHNW7	PARTICIPATION NOTES ON EUROSTOXX	3-Oct-2011	EUR	4.233.000	\$5.893.339	€ 4.233.000
GDP00029	DE000A0LJV62	ALPHA EXPRESS	17-Feb-2011	EUR	47.521.000	\$66.160.494	€ 47.521.000
GDP00034	DE000A0LUX65	BONUS EXPRESS NOTES ON THE DOW JONES EURO STOCC 50	8-Feb-2011	EUR	7.628.000	\$10.619.984	€ 7.628.000
GDP00027	DE000A0LUY33	BONUS NOTES ON NIKKEI 225 INDEX	22-Nov-2013	EUR	27.198.000	\$37.866.062	€ 27.198.000
GDP00035	DE000A0MGS69	AIRBAG OUTPERFORMANCE NOTES ON THE DOW JONES EURO	2-Mar-2012	EUR	3.000.000	\$4.176.711	€ 3.000.000
GDP00037	DE000A0MHV00	BONUS EXPRESS NOTES III ON THE DOW JONE EUROSTOXX	7-Mar-2011	EUR	96.033.000	\$133.700.696	€ 96.033.000
GDP00036	DE000A0MHXQ6	NOTES ON EUROSTOXX	6-Apr-2012	EUR	34.029.000	\$47.376.433	€ 34.029.000

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GDP00038	DE000A0MJHE1	GLOBAL CHAMPION NOTES ON A BASKET OF 3 INDICES	13-May-2010	EUR	231.946.000	\$322.923.803	€ 231.946.000
GDP00060	DE000A0N1VM8	100% CAPITAL PROTECTED NOTES LINKED TO THE SX5E	26-Oct-2011	EUR	8.500.000	\$11.834.015	€ 8.500.000
GDP00048	DE000A0N6GH8	OUTPERFORMANCE AUTO REDEEMER NOTE	1-Jun-2012	EUR	42.000.000	\$58.473.954	€ 42.000.000
GDP00053	DE000A0N7XQ2	AUTOREDEEMER	17-Jul-2012	EUR	41.000.000	\$57.081.717	€ 41.000.000
GDP00054	DE000A0N8MX9	EXPRESS ZERTIFIKAT ON DOW JONES EURO STOXX 50@ IND	29-Jul-2011	EUR	1.000.000	\$1.392.237	€ 1.000.000
GDP00040	DE000A0NLYL5	BONUS NIKKEI NOTES	27-Feb-2014	EUR	19.181.000	\$26.704.498	€ 19.181.000
GDP00041	DE000A0NLZG2	DELTA 1 NOTES ON A BASKET OF CLIMATE CHANGE STOCKS	30-Mar-2012	EUR	1.000.000	\$1.392.237	€ 1.000.000
GDP00042	DE000A0NMGK2	ALPHA EXPRESS NOTES	7-Jul-2011	EUR	4.000.000	\$5.568.948	€ 4.000.000
GDP00043	DE000A0NMJ46	EASY RETURN NOTES ON DOW JONES EURO STOXX 50	3-May-2011	EUR	9.566.000	\$13.318.139	€ 9.566.000
GDP00044	DE000A0NMXZ5	CPN LINKED TO EUROSTOXX	4-May-2012	EUR	14.456.000	\$20.126.178	€ 14.456.000
GDP00046	DE000A0NPV47	EUROSTOXX 50 SAFETY OUTPERFORMANCE	24-Jun-2011	EUR	12.500.000	\$17.402.963	€ 12.500.000
GDP00049	DE000A0NTKC6	S&P LISTED PRIVATE EQUITY NOTES	15-Jun-2012	EUR	300.000	\$417.671	€ 300.000
GDP00051	DE000A0NTS89	ALPHA EXPRESS GARANT NOTES	8-Sep-2011	EUR	1.500.000	\$2.088.356	€ 1.500.000
GDP00050	DE000A0NTV01	COUPON NOTES ON THE DOW JONES EURO STOXX 50 INDEX	6-Jul-2012	EUR	5.500.000	\$7.657.304	€ 5.500.000
GDP00055	DE000A0NXK29	OUTPERFORMANCE AUTOREDEEMER NOTE	7-Aug-2012	EUR	30.787.000	\$42.862.801	€ 30.787.000
GDP00056	DE000A0NZAV4	TWIN WIN NOTE	29-Aug-2012	EUR	18.500.000	\$25.756.385	€ 18.500.000
GDP00062	DE000A0S1160	BONUS EXPRESS NOTE ON DJ EURO STOXX 50 INDEX	7-Dec-2012	EUR	36.030.000	\$50.162.299	€ 36.030.000
GDP00064	DE000A0S2A33	REVERSE BONUS NOTE ON DAX INDEX	26-Jun-2009	EUR	6.153.000	\$8.566.434	€ 6.153.000
GDP00059	DE000A0S5NN9	OFFENSIVE AUTOREDEEMER NOTE LINKED TO SX5E INDEX	7-Nov-2012	EUR	16.441.000	\$22.889.769	€ 16.441.000
GDP00061	DE000A0S7D50	AUTOREDEEMER NOTE LINKED TO THE EUROSTOXX 50 INDEX	22-Jun-2009	EUR	11.000.000	\$15.314.607	€ 11.000.000
GDP00074	DE000A0SG1J6	AUTOCALLABLE ELN	25-Jun-2013	EUR	26.000.000	\$36.198.162	€ 26.000.000
GDP00073	DE000A0SG1R9	CAPPED BONUS NOTE	16-Jun-2009	EUR	24.716.000	\$34.410.530	€ 24.716.000
GDP00075	DE000A0SHLW6	BONUS EXPRESS DEFENSIVE NOTE	23-Apr-2013	EUR	18.000.000	\$25.060.266	€ 18.000.000
GDP00076	DE000A0SHPH8	BEST-IN AUTOCALLABLE NOTE	7-Oct-2013	EUR	11.000.000	\$15.314.607	€ 11.000.000
GDP00068	DE000A0SUA81	EXPRESS NOTE LINKED TO BASKET OF INDICES	6-Jan-2014	EUR	14.150.000	\$19.700.154	€ 14.150.000
GDP00067	DE000A0SUA99	EXPRESS NOTE LINKED TO BASKET OF INDICES	6-Jan-2014	EUR	16.500.000	\$22.971.911	€ 16.500.000
GDP00069	DE000A0SUEV6	AUTOREDEEMABLE ON DJ EURO STOXX 50	23-Jan-2013	EUR	45.681.000	\$63.598.778	€ 45.681.000
GDP00070	DE000A0SUT07	EXPRESS NOTE LINKED TO BASKET OF SHARES	3-Jan-2014	EUR	3.000.000	\$4.176.711	€ 3.000.000
GDP00063	DE000A0TLG93	100% CAPITAL PROTECTED NOTE	30-Nov-2011	EUR	5.300.000	\$7.378.856	€ 5.300.000
GDP00065	DE000A0TLKY4	5YR CAP PROTECTED NOTES LINKED TO BASKET OF SHARES	4-Jan-2013	EUR	6.000.000	\$8.353.422	€ 6.000.000
GDP00066	DE000A0TLL96	5 YR ASIAN NOTE LINKED TO A BASKET OF SHARES	2-Nov-2012	EUR	11.500.000	\$16.010.726	€ 11.500.000
GDP00071	DE000A0TN6J5	REAL ESTATE REVIVAL NOTE II	12-Mar-2013	EUR	4.000.000	\$5.568.948	€ 4.000.000
GDP00072	DE000A0TPVQ8	COUPON PAYER NOTE LINKED TO BASKET OF SHARES	17-Jul-2014	USD	5.940.000	\$5.940.000	€ 4.357.394
GDP00079	DE000A0TQG23	4X5% GERMANY GARANT NOTE	14-Mar-2013	EUR	11.500.000	\$16.010.726	€ 11.500.000
GDP00081	DE000A0TR731	4X5.25% GERMANY GARANT NOTE	10-May-2013	EUR	8.000.000	\$11.137.896	€ 8.000.000
GDP00080	DE000A0TR749	GERMANY GARANT NOTE	18-Apr-2011	EUR	350.000	\$487.283	€ 350.000
GDP00083	DE000A0TT7X8	4.5% GERMANY GARANT ELN	7-Jun-2010	EUR	1.400.000	\$1.949.132	€ 1.400.000
GDP00084	DE000A0TU1P4	16.20% WORST OF BARRIER REVERSE CONVERTIBLE ON UBS	14-May-2009	USD	16.720.000	\$16.720.000	€ 12.265.258
GDP00089	DE000A0TV576	4X5.50 % GERMANY GARANT ELN	7-Aug-2013	EUR	1.500.000	\$2.088.356	€ 1.500.000
GDP00085	DE000A0TVAJ5	USD 5YNC3M LEHMAN LIBOR CDRAN NOTE	16-May-2013	USD	3.180.000	\$3.180.000	€ 2.332.746
GDP00086	DE000A0TVK20	6Y CATCHUP NOTE	23-May-2014	EUR	12.500.000	\$17.402.963	€ 12.500.000
GDP00087	DE000A0TVPR6	4X5.5% GERMANY GARANT NOTE	8-Jul-2013	EUR	4.300.000	\$5.986.619	€ 4.300.000
GDP00090	DE000A0TX6H7	5.75% EUROPE GARANT NOTE	5-Sep-2011	EUR	2.100.000	\$2.923.698	€ 2.100.000
GDP00082	DE000A0V4E15	OUTPERFORMANCE AUTOREDEEMER NOTE ON DIVDAX INDEX	7-May-2013	EUR	20.000.000	\$27.844.740	€ 20.000.000
GDP00088	DE000A0WDD2	DISCOUNT NOTE	25-Jun-2009	USD	11.000.000	\$11.000.000	€ 8.069.249
MTN09009	DK0003068242	FX LINKED NOTE USDDKK	16-Dec-2010	DKK	75.970.000	\$14.185.703	€ 10.180.507
MTN09044	DK0003072194	2Y TWIN CLIQUET NOTE 100 % CAPITAL PROTECTED NOTE	17-Dec-2009	DKK	108.530.000	\$20.265.556	€ 14.543.773
MTN10879	DK00030106190	USDDKK NOTE	12-Jun-2011	DKK	5.180.000	\$967.249	€ 694.156
MTN08106	FI0003025379	5YR NOTES LINKED TO S&P BRIC INDEX	26-Oct-2012	EUR	5.029.000	\$7.001.560	€ 5.029.000
MTN08483	FI0003025882	SINGLE STOCK ALPHA NOTE	12-Dec-2012	EUR	2.069.000	\$2.880.538	€ 2.069.000
MTN08789	FI0003026351	RETURN LOCK 2012 NOTE	3-Jan-2013	EUR	9.140.000	\$12.725.046	€ 9.140.000
MTN09008	FI0003026559	EQUITY LINKED SWAP IN RELATION	12-Dec-2012	EUR	2.150.000	\$2.993.310	€ 2.150.000
MTN09751	FI0008902994	CROSS ASSET ALPHA LOCKER NOTE	12-Mar-2013	EUR	6.497.000	\$9.045.364	€ 6.497.000
MTN09752	FI0008903000	4 YR CROSS ASSET ALPHA LOCKER	29-Feb-2012	EUR	3.000.000	\$4.176.711	€ 3.000.000
IDP00001	IT0006578600	12 YR EURO INFLATION LINKED	22-Dec-2017	EUR	12.738.000	\$17.734.315	€ 12.738.000
MTN08341	NO0010387749	5 YR BASKET NOTE LINKED TO GLOBAL TITANS PODIUM	25-Oct-2012	NOK	3.000.000	\$513.576	€ 357.953
MTN08591	NO0010392731	GLOBAL PODIUM NOTE	30-Nov-2012	NOK	2.680.000	\$458.794	€ 319.771
MTN08713	NO0010393507	GLOBAL PODIUM NOTE PRIVATE PLACEMENT	30-Oct-2012	NOK	8.500.000	\$1.455.131	€ 1.014.199
MTN08802	NO0010395965	GREATER CHINA MAGNUM NT PRVT PLACEMENT	7-Dec-2010	NOK	5.200.000	\$890.198	€ 620.451
MTN09207	NO0010402738	GREATER CHINA MAGNUM NOTE 2 PRIVATE PLACEMENT	21-Jan-2011	NOK	5.200.000	\$890.198	€ 620.451
MTN09900	SE0002370841	4Y SEK ZERO COUPON NOTE	28-Feb-2012	SEK	20.662.250	\$3.015.421	€ 2.139.259
MTN10055	SE0002379271	LOOK BACK CAPITAL PROTECTED NOTE LINKED TO OMX INX	12-Mar-2012	SEK	9.500.000	\$1.386.417	€ 983.579
MTN10347	SE0002419242	LOOK BACK CAP PROTECTED NOTE	16-Apr-2012	SEK	6.000.000	\$875.632	€ 621.208
MTN08387	US52519VAP13	FINANCIAL GUARANTEE LINKED NOTES	20-Dec-2027	USD	56.000.000	\$56.000.000	€ 41.079.812
MTN08388	US52519VAQ95	LEHMAN ISSUED FINANCIAL GUARANTEE LINKED NOTES	20-Dec-2027	USD	53.000.000	\$53.000.000	€ 38.879.108
MTN08733	US52519VAR78	1YR LEHMAN BROTHERS NOTES LINKED TO THE S&P GSCI	23-Oct-2008	USD	12.700.000	\$12.700.000	€ 9.316.315
MTN08690	US52519VAS51	LEHMAN ISSUED FINANCIAL GUARANTEE LINKED NOTES	20-Dec-2027	USD	77.000.000	\$77.000.000	€ 56.484.742
MTN09154	US52519VAU08	LB ISSUED FINANCIAL GUARANTEED LINKED NOTES	20-Dec-2027	USD	84.000.000	\$84.000.000	€ 61.619.718
MTN09416	US52519VAW63	LB NOTES LINKED TO THE DOW JONES AIG COMMODITY	19-Feb-2009	USD	10.550.000	\$10.550.000	€ 7.739.143
MTN10982	US52521XAB47	CORPORATE CREDIT LINKED NOTES	29-Jun-2009	USD	34.300.000	\$34.300.000	€ 25.161.385
MTN11022	US52521XAC20	PRINCIPAL PROTECTED NTES LNKD TO A BSKT OF 5 COMM	18-Jul-2013	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN00596	XS0100289064	CMS LINKED NOTE	28-Jul-2014	EUR	9.000.000	\$12.530.133	€ 9.000.000
MTN00599	XS0100490084	CMS LINKED NOTE	4-Aug-2014	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN00729	XS0107875642	FX LINKED NOTE	22-Feb-2010	JPY	600.000.000	\$5.633.010	€ 4.300.767
MTN00758	XS0109171586	STEEPENING EURO YEN NOTE	6-Apr-2010	JPY	500.000.000	\$4.694.175	€ 3.583.972
MTN00938	XS0116235499	CAPPED FLOATER NOTE	14-Aug-2010	EUR	4.000.000	\$5.568.948	€ 4.000.000
MTN00943	XS0116900928	CMS LINKED NOTE	6-Sep-2010	JPY	1.000.000.000	\$9.388.350	€ 7.167.945
MTN00946	XS0117104843	REVERSE DUAL EURO YEN NOTE	13-Sep-2010	JPY	1.000.000.000	\$9.388.350	€ 7.167.945
MTN00951	XS0117279058	CMS LINK EURO YEN NOTE	21-Sep-2010	JPY	1.600.000.000	\$15.021.359	€ 11.468.712
MTN00985	XS0121110455	NIKKEI LINKED REVERSE CONVERTIBLE	22-Dec-2008	EUR	4.810.000	\$6.696.660	€ 4.810.000



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN01002	XS0121503774	NIKKEI LINKED REVERSE CONVERTIBLE	29-Dec-2008	EUR	8.820.000	\$12.279.530	€ 8.820.000
MTN01008	XS0121855026	ZERO COUPON BOND	25-Feb-2013	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN01013	XS0122041675	EQUITY LINKED NOTE	20-Dec-2010	HKD	35.000.000	\$4.488.422	€ 3.305.910
MTN01020	XS0122516296	NIKKEI LINKED REVERSE CONVERTIBLE	29-Dec-2008	EUR	6.470.000	\$9.007.773	€ 6.470.000
MTN01021	XS0122516379	NIKKEI LINKED REVERSE CONVERTIBLE	29-Dec-2008	USD	5.820.000	\$5.820.000	€ 4.269.366
MTN01030	XS0123410838	NIKKEI LINKED REVERSE CONVERTIBLE NOTE	9-Feb-2009	EUR	6.300.000	\$8.771.093	€ 6.300.000
MTN01031	XS0123488438	HKD FIXED RATE	28-Jan-2011	HKD	140.000.000	\$17.953.690	€ 13.223.640
MTN01044	XS0124186981	NIKKEI 225 INDEX LINKED NOTE	12-Mar-2009	EUR	6.390.000	\$8.896.394	€ 6.390.000
MTN01048	XS0124187104	NIKKEI LINKED REVERSE CONVERTIBLE	12-Mar-2009	USD	10.500.000	\$10.500.000	€ 7.702.465
MTN01088	XS0125538974	NIKKEI 225 INDEX LINKED NOTE	26-Mar-2009	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN01089	XS0125559111	NIKKEI 225 INDEX LINKED NOTE	26-Mar-2009	EUR	25.000.000	\$34.805.925	€ 25.000.000
MTN01090	XS0125559467	EQUITY LINKED NOTE	4-Apr-2009	EUR	27.295.000	\$38.001.109	€ 27.295.000
MTN01110	XS0126813053	30YR CALLABLE 10YR ZERO COUPON NOTE	28-Mar-2031	EUR	80.509.000	\$112.087.609	€ 80.509.000
MTN01119	XS0126892172	EQUITY LINKED NOTE	20-Apr-2009	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN01120	XS0126892255	AIG 8 YEAR EVEREST NOTE	4-May-2009	EUR	32.705.000	\$45.533.111	€ 32.705.000
MTN01155	XS0128700274	EQUITY LINKED NOTE	31-May-2009	EUR	63.420.000	\$88.295.671	€ 63.420.000
MTN01177	XS0129914874	AIG 8 YEAR EVEREST	28-Jun-2009	EUR	40.045.000	\$55.752.131	€ 40.045.000
MTN01214	XS0131585845	EQUITY LINKED NOTE	26-Jul-2009	EUR	39.327.500	\$54.753.201	€ 39.327.500
MTN01237	XS0132961896	FIXED RATE NOTE	22-Jul-2011	HKD	100.000.000	\$12.824.064	€ 9.445.457
MTN01238	XS0132969360	EQUITY LINKED NOTE	31-Jul-2016	EUR	20.000.000	\$27.844.740	€ 20.000.000
MTN01296	XS0136264214	EQUITY LINKED NOTE	5-Oct-2009	EUR	10.735.000	\$14.945.664	€ 10.735.000
MTN01311	XS0137335468	GAIM FUND LINKED NOTE	26-Oct-2008	USD	2.850.000	\$2.850.000	€ 2.090.669
MTN01351	XS0139285257	EQUITY LINKED NOTE	28-Dec-2009	EUR	10.900.000	\$15.175.383	€ 10.900.000
MTN01395	XS0143565843	CLN-THE BANK OF TOKYO MITSUBISHI LTD	19-Feb-2012	JPY	300.000.000	\$2.816.505	€ 2.150.383
MTN01397	XS0143892023	SELF FUND GAIM FUND LINKED NOTE	25-Mar-2009	USD	2.120.000	\$2.120.000	€ 1.555.164
MTN01403	XS0144646386	SELF FUND GAIM FUND LINKED NOTE	26-Mar-2009	USD	920.000	\$920.000	€ 674.883
MTN01432	XS0146656417	SELF FUND GAIM FUND LINKED NOTE	28-Apr-2009	USD	1.420.000	\$1.420.000	€ 1.041.667
MTN01460	XS0148360042	EQUITY LINKED NOTE	24-May-2010	EUR	6.000.000	\$8.353.422	€ 6.000.000
MTN01510	XS0150708971	DISCOUNT ACCRETING NOTE	11-Dec-2009	EUR	9.852.000	\$13.716.319	€ 9.852.000
MTN01511	XS0150823721	SMALL COUPON DISCOUNT NOTE	25-Dec-2010	USD	10.667.374	\$10.667.374	€ 7.825.245
MTN01515	XS0151487054	FIXED RATE NOTE	15-Jul-2009	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN01561	XS0154706153	6 YEAR 'WORST OF 85% CALL' NOTE	16-Sep-2008	EUR	10.700.000	\$14.896.936	€ 10.700.000
MTN01564	XS0154907991	8 YEAR WORST OF DIVERSIFIED BASKET EQL	28-Oct-2010	EUR	18.500.000	\$25.756.385	€ 18.500.000
MTN01574	XS0155540700	MEXICO CREDIT LINKED NOTE	8-Oct-2012	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN01602	XS0158383454	6 YEAR ZERO COUPON NOTE	6-Dec-2008	EUR	25.000.000	\$34.805.925	€ 25.000.000
MTN01606	XS0159166056	10 YEAR EURO STOXX 50 EQUITY LINKED NOTE	16-Jan-2013	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN01622	XS0159948784	SELF FUND GAIM NEUTRAL FUND LINKED NOTE	16-Jun-2010	USD	500.000	\$500.000	€ 366.784
MTN01628	XS0160491584	DJ EUROSTOXX 50 INDEX LINKED NOTE	17-Feb-2009	EUR	46.540.000	\$64.794.710	€ 46.540.000
MTN01632	XS0161241418	6 YEAR INDEX LINKED NOTE	21-Feb-2009	EUR	96.577.500	\$134.458.769	€ 96.577.500
MTN01633	XS0161241681	6 YEAR DJ EUROSTOXX50 INDEX LINKED NOTE	10-Feb-2009	EUR	7.800.000	\$10.859.449	€ 7.800.000
MTN01638	XS0161760441	6 YEAR ZERO COUPON BOND	28-Feb-2009	EUR	4.650.000	\$6.473.902	€ 4.650.000
MTN01653	XS0162150071	6 YEAR EVEREST NOTE	13-Mar-2009	EUR	17.250.000	\$24.016.088	€ 17.250.000
MTN01657	XS0162196140	NOTE LINKED TO DJ STOXX 50 AND S&P 500	21-Feb-2009	EUR	159.897.500	\$222.615.216	€ 159.897.500
MTN01658	XS0162289663	ITALIAN INFLATION LINKED NOTE	28-Feb-2010	EUR	26.836.000	\$37.362.072	€ 26.836.000
MTN01668	XS0163036071	6 YEAR INDEX LINKED NOTE	28-Feb-2009	EUR	4.112.500	\$5.725.575	€ 4.112.500
MTN01677	XS0163559841	ITALIAN INFLATION LINKED BOND	14-Mar-2011	EUR	37.842.000	\$52.685.033	€ 37.842.000
MTN01680	XS0163560690	VARIABLE COUPON NOTE; LINKED TO DOW AND S&P 500	28-Mar-2009	EUR	28.990.000	\$40.360.951	€ 28.990.000
MTN01697	XS0165086165	20 YEAR, CALLABLE AFTER 10 YEARS EMTN	1-Apr-2023	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN01704	XS0165668459	VENEZUELA CREDIT LINKED NOTE	31-Dec-2008	USD	56.500.000	\$56.500.000	€ 41.446.596
MTN01706	XS0165754531	LOW COUPON FIXED RATE NOTE	7-Oct-2010	EUR	7.331.000	\$10.206.489	€ 7.331.000
MTN01707	XS0165754705	LOW COUPON BOND	30-Dec-2010	EUR	1.908.300	\$2.656.806	€ 1.908.300
MTN01712	XS0166188457	8 YEAR INFLATION LINKED NOTE	22-Apr-2011	EUR	18.375.000	\$25.582.355	€ 18.375.000
MTN01715	XS0166737659	INDEX LINKED NOTE - SUPER CLIQUE STEP-UP	2-May-2009	EUR	7.500.000	\$10.441.778	€ 7.500.000
MTN01736	XS0168796570	FIXED COUPON NOTE	1-Jun-2010	EUR	23.570.000	\$32.815.026	€ 23.570.000
MTN01733	XS0168796653	ZERO COUPON NOTE	1-Jun-2010	EUR	58.580.000	\$81.557.243	€ 58.580.000
MTN01734	XS0168797032	6 YEAR SYNTHETIC INDEX LINKED NOTE	23-Jun-2009	EUR	21.585.000	\$30.051.436	€ 21.585.000
MTN01738	XS0169124509	NOTE LINKED TO EUROPEAN FUNDAMENTAL PORTFOLIO	29-May-2009	EUR	165.000	\$229.719	€ 165.000
MTN01745	XS0169939211	US INFLATION LINKED NOTE	27-Jun-2013	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN01748	XS0170498280	US INFLATION LINKED NOTE	15-Jul-2013	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN01752	XS0170825664	HUTCHISON WHAMPOS CREDIT LINKED NOTE	2-Jul-2010	USD	10.600.000	\$10.600.000	€ 7.775.822
MTN01753	XS0170856115	FLOATING RATE NOTE	25-Jun-2010	EUR	15.000.000	\$20.883.555	€ 15.000.000
MTN01773	XS0171428369	CLN-ABBOT, ACCENTURE, ALCAN, WYETH, WPD, WELLS FARGO	8-Aug-2013	EUR	13.500.000	\$18.795.200	€ 13.500.000
MTN01765	XS0172402421	EUROPEAN FUNDAMENTAL VALUES LINKED NOTE	23-Jul-2009	USD	2.052.000	\$2.052.000	€ 1.505.282
MTN01759	XS0173177766	CGPN - ABBOTT, ACCENTURE, ALCAN, ALLIED IRISH...	8-Aug-2013	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN01794	XS0175976983	PRINCIPAL PROTECTED NOTE CREDIT LINKED COUPON	24-Mar-2009	USD	4.750.000	\$4.750.000	€ 3.484.448
MTN01797	XS0176153350	ITALIAN INFLATION LINKED NOTE	10-Oct-2013	EUR	241.556.000	\$336.303.201	€ 241.556.000
MTN01808	XS0176801537	CAPITAL PROTECTED NOTE EUROPEAN PORTFOLIO LINKED	25-Sep-2009	EUR	2.435.000	\$3.390.097	€ 2.435.000
MTN01814	XS0177328548	QUADRIGA EQUITY FUTURES EQUITY LINKED NOTE	31-Oct-2013	EUR	840.000	\$1.169.479	€ 840.000
MTN01820	XS0177644621	CAPITAL PROTECTED LINKED TO EUROPEAN FUNDAMENTAL	16-Oct-2008	EUR	440.000	\$612.584	€ 440.000
MTN01825	XS0177758801	USD FIXED RATE MEDIUM TERM NOTE	8-Oct-2013	USD	30.000.000	\$30.000.000	€ 22.007.042
MTN01837	XS0178969209	EUROPEAN INFLATION LINKED NOTE	26-Nov-2013	EUR	41.958.000	\$58.415.480	€ 41.958.000
MTN01838	XS0178999537	10 YEAR ZERO COUPON NOTE	19-Dec-2013	EUR	4.680.000	\$6.515.669	€ 4.680.000
MTN01858	XS0180153826	CAPITAL PROTECTED NOTE LINKED TO A BASKET	26-Nov-2009	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN01859	XS0180154550	CAPITAL PROTECTED NOTE LINKED TO BASKET OF SHARES	26-Nov-2009	EUR	997.000	\$1.388.060	€ 997.000
MTN01861	XS0180383662	CLN-DBA BANK LTD, MALAYSIA	10-Oct-2008	USD	7.000.000	\$7.000.000	€ 5.134.977
MTN01867	XS0180580226	CLN-HUTCHISON WHAMPOA, CITIGRP, DBS, SCB, HSBC, WH	3-Dec-2008	USD	15.200.000	\$15.200.000	€ 11.150.235
MTN01868	XS0180580572	CLN- HWL, CITIGRP, DBS, SCB, HSBC, WHBL	3-Dec-2008	HKD	250.000.000	\$32.060.160	€ 23.613.643
MTN01885	XS0181618850	CAPITAL GUARANTEED LINKED TO EURO FUNDAMENTALS	4-Dec-2009	EUR	1.028.000	\$1.431.220	€ 1.028.000
MTN01886	XS0181619072	CAPITAL GUARANTEED LINKED TO EUROPEAN FUNDAMENTAL	4-Dec-2009	EUR	1.505.000	\$2.095.317	€ 1.505.000
MTN01891	XS0181881474	10NC2 CALLABLE NON-INVERSION SWAP	18-Dec-2013	USD	10.000.000	\$10.000.000	€ 7.335.681

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MTN01890	XS0181945972	ITALIAN INFLATION LINKED NOTE	14-Jan-2014	EUR	100.563.000	\$140.007.529	€ 100.563.000
MTN01916	XS0182881093	SELFFUND ACE FUND LINKED NOTE	24-Jun-2009	USD	140.000	\$140.000	€ 102.700
MTN01918	XS0183025609	LEHMAN BROS TREASURY CO BV FRN	22-Dec-2008	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN01932	XS0183360063	5 YEAR VENEZUELA CREDIT LINKED NOTE	23-Dec-2012	USD	65.250.000	\$65.250.000	€ 47.865.317
MTN01894	XS0184310927	FLOATING RATE NOTE	2-Feb-2011	EUR	20.000.000	\$27.844.740	€ 20.000.000
MTN01947	XS0184751625	NOTE LINKED TO EURO FUNDAMENTAL VALUES	29-Jan-2010	EUR	2.340.000	\$3.257.835	€ 2.340.000
MTN01953	XS0185247912	TAP 1 SELFFUND FUND LINKED NOTE	29-Jan-2037	EUR	1.773.739	\$2.469.465	€ 1.773.739
MTN01957	XS0185349916	EUROSTOXX 50 LINKED NOTE	9-Feb-2009	EUR	2.572.000	\$3.580.834	€ 2.572.000
MTN01963	XS0185655445	EUROPEAN INFLATION LINKED BOND	27-Feb-2014	EUR	39.900.000	\$55.550.256	€ 39.900.000
MTN01968	XS0186243118	NOTE LINKED TO GLOBAL BASKET OF SHARES	8-Mar-2010	CHF	54.764.000	\$48.016.568	€ 35.272.446
MTN01970	XS0186349535	JPY 500 M FRN DUE 21 MAR 2011	21-Mar-2011	JPY	500.000.000	\$4.694.175	€ 3.583.972
MTN01969	XS0186365499	20 YEAR CALLABLE NOTE	1-Mar-2024	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN01973	XS0186755798	PRINCIPLE PROTECTED WITH CREDIT LINKED COUPON	25-Feb-2011	USD	50.000.000	\$50.000.000	€ 36.678.404
MTN01978	XS0186852728	FIXED RATE NOTE	20-Feb-2009	USD	8.400.000	\$8.400.000	€ 6.161.972
MTN01979	XS0186883798	NOTE LINKED TO BASKET OF GLOBAL SHARES	8-Mar-2010	USD	57.477.000	\$57.477.000	€ 42.163.292
MTN01984	XS0187189104	CAPITAL GUARANTEED EQUITY LINKED NOTE	1-Mar-2010	EUR	5.410.000	\$7.532.002	€ 5.410.000
MTN01997	XS0187966949	EQUITY LINKED NOTE	22-Mar-2010	USD	27.802.000	\$27.802.000	€ 20.394.660
MTN01998	XS0187967160	EQUITY LINKED NOTE	22-Mar-2010	CHF	34.618.000	\$30.352.742	€ 22.296.792
MTN02007	XS0188232507	INDEX LINKED DUE 8 APRIL 2014	8-Apr-2014	USD	4.600.000	\$4.600.000	€ 3.374.413
MTN02015	XS0188371024	EQUITY LINKED NOTE	12-Mar-2009	USD	7.850.000	\$7.850.000	€ 5.758.509
MTN02031	XS0188926421	EUROPEAN INFLATION LINKED NOTE (HICP BOND)	17-May-2010	EUR	32.050.000	\$44.621.196	€ 32.050.000
MTN02049	XS0189294225	HICP INFLATION LINKED NOTE	23-Apr-2014	EUR	63.184.000	\$87.967.103	€ 63.184.000
MTN02053	XS0189451346	FLOATING RATE NOTES DUE 25TH SEPTEMBER 2009	25-Sep-2009	USD	67.330.000	\$67.330.000	€ 49.391.138
MTN02054	XS0189452153	LEHMAN 12NC3M NON INVERSION NOTE	14-May-2016	USD	7.400.000	\$7.400.000	€ 5.428.404
MTN02065	XS0189914111	LEHMAN 10NC2M NON INVERSION NOTE	13-Apr-2014	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN02113	XS0191247112	FIXED	28-Feb-2010	EUR	25.000.000	\$34.805.925	€ 25.000.000
MTN02111	XS0191248607	JPY CALLABLE INVERSE FLOATER NOTE	28-Apr-2014	JPY	1.000.000.000	\$9.388.350	€ 7.167.945
MTN02129	XS0191748242	SELFFUND LINKED TO GLOBAL DIVERSITY FUND	28-Apr-2012	EUR	700.000	\$974.566	€ 700.000
MTN02144	XS0192355302	REVCLIQUE	19-May-2009	USD	3.683.000	\$3.683.000	€ 2.701.731
MTN02146	XS0192518024	SELFFUND CAPITAL PROTECTED FUND LINKED NOTE	13-May-2010	USD	1.707.000	\$1.707.000	€ 1.252.201
MTN02147	XS0192518370	SELFFUND CAPITAL PROTECTED FUND LINKED NOTE	13-May-2010	USD	2.158.000	\$2.158.000	€ 1.583.040
MTN02170	XS0193227260	FLOATING RATE NOTES DUE 28/05/09	28-May-2009	JPY	3.000.000.000	\$28.165.049	€ 21.503.835
MTN02175	XS0193532735	SELFFUND LINKED TO MOMENTUM FUND	26-May-2010	USD	862.000	\$862.000	€ 632.336
MTN02187	XS0194244645	SGD FIXED RATE NOTE	10-Jun-2014	SGD	50.000.000	\$34.577.716	€ 25.065.169
MTN02199	XS0194346135	EQUITY LINKED NOTE EXCH INTO NTT DOCOMO	16-Jun-2009	JPY	152.100.000	\$1.427.968	€ 1.090.244
MTN02210	XS0195333447	SELFFUND LINKED TO MOMENTUM	8-May-2010	EUR	4.503.000	\$6.269.243	€ 4.503.000
MTN02211	XS0195333520	SELFFUND LINKED TO MOMENTUM	8-May-2010	USD	7.572.000	\$7.572.000	€ 5.554.577
MTN02212	XS0195333793	SELFFUND LINKED TO MOMENTUM	8-May-2010	EUR	6.682.000	\$9.302.928	€ 6.682.000
MTN02213	XS0195333876	SELFFUND LINKED TO MOMENTUM	8-May-2010	USD	10.380.000	\$10.380.000	€ 7.614.437
MTN02214	XS0195431613	HICP INFLATION LINKED NOTE	14-Jul-2014	EUR	29.461.000	\$41.016.694	€ 29.461.000
MTN02223	XS0195874523	BCN	12-Jul-2010	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN02245	XS0196767064	SELFFUND GLOBAL DIVERSITY FUND LINKED	22-Jul-2014	EUR	15.000.000	\$20.883.555	€ 15.000.000
MTN02248	XS0196987779	VENEZUELA CLN	21-Dec-2012	USD	25.000.000	\$25.000.000	€ 18.339.202
MTN02249	XS0197088296	CMS FLOATER	28-Jul-2014	EUR	15.000.000	\$20.883.555	€ 15.000.000
MTN02250	XS0197173643	COLLAR FLOATER	12-Aug-2011	EUR	16.937.000	\$23.580.318	€ 16.937.000
MTN02253	XS0197481897	CLN- PEOPLE'S REPUBLIC OF CHINA	20-Sep-2009	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN02265	XS0198737735	STRUC-EQL	4-Feb-2009	USD	7.195.000	\$7.195.000	€ 5.278.022
MTN02281	XS0199536029	TARGET RETURN NOTE ON BASKET OF 4 INDICIES	7-Sep-2010	EUR	2.850.000	\$3.967.875	€ 2.850.000
MTN02292	XS0200049590	FIXED RATE NOTE	20-Sep-2009	USD	21.500.000	\$21.500.000	€ 15.771.714
MTN02295	XS0200265709	BONUS COUPON NOTE	30-Sep-2009	CHF	54.997.000	\$48.220.860	€ 35.422.517
MTN02298	XS0200284247	HICP LINKED	22-Sep-2014	EUR	82.816.000	\$115.299.499	€ 82.816.000
MTN02296	XS0200454188	WORLD BASKET	11-Sep-2009	USD	500.000	\$500.000	€ 366.784
MTN02321	XS0201733945	CLN-UOB, SMBC, JPMCHASE, BOA CORP, MORGAN STANLEY	20-Sep-2009	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN02348	XS0202417050	HICP (INFLATION) LINKED NOTE	27-Oct-2014	EUR	21.595.000	\$30.065.358	€ 21.595.000
MTN02373	XS0203544027	NOTE LINKED TO EUROPEAN FUNDAMENTAL PORTFOLIO	29-May-2009	EUR	1.813.000	\$2.524.126	€ 1.813.000
MTN02368	XS0203783526	SELFFUND PRINCIPAL PROTECTED ZERO COUPON	22-Oct-2014	USD	21.320.000	\$21.320.000	€ 15.639.671
MTN02383	XS0203784094	INFLATION LINKED	28-Oct-2009	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN02384	XS0204199466	FUND LINKED	27-Oct-2011	USD	4.420.000	\$4.420.000	€ 3.242.371
MTN02391	XS0204199540	FUND LINKED	27-Oct-2011	EUR	1.760.000	\$2.450.337	€ 1.760.000
MTN02393	XS0204335409	CLN-THE REPUBLIC OF COLOMBIA OR ANY SUCCESSOR	21-Nov-2009	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN02407	XS0204933997	PENDULUM ELN NOTE	29-Nov-2009	USD	33.631.000	\$33.631.000	€ 24.670.628
MTN02409	XS0204960610	INFLATION LINKED NOTE	4-Nov-2013	EUR	20.000.000	\$27.844.740	€ 20.000.000
MTN02420	XS0205437527	INVERSION CALLABLE NOTE 30 VS 10Y SWAPS RATE	1-Dec-2016	USD	2.800.000	\$2.800.000	€ 2.053.991
MTN02421	XS0205443764	GEFIVOL CMS	25-Nov-2014	EUR	15.000.000	\$20.883.555	€ 15.000.000
MTN02423	XS0205508137	FIXED RATE NOTE	19-Feb-2012	JPY	500.000.000	\$4.694.175	€ 3.583.972
MTN02436	XS0206245234	15NC3M RANGE	6-Jan-2020	USD	7.980.000	\$7.980.000	€ 5.853.873
MTN02444	XS0206444191	CALLABLE LADDERED INVERSE FLOATING	6-Dec-2011	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN02456	XS0207502781	RANGE LINKED TO 6M LIBOR	13-Jan-2020	USD	2.800.000	\$2.800.000	€ 2.053.991
MTN02461	XS0207884379	CALLABLE ELN LINKED TO PFIZER	22-Dec-2008	USD	3.390.000	\$3.390.000	€ 2.486.796
MTN02462	XS0207897199	SELFFUND AUTO-CALLABLE CAP PROTECD NOTE LNKD 2 INDEX	13-Dec-2016	USD	3.810.000	\$3.810.000	€ 2.794.894
MTN02467	XS0208110055	CALLABLE COUPON ACCUMULATOR NOTE	30-Dec-2008	EUR	50.000	\$69.612	€ 50.000
MTN02477	XS0208333194	CAPITAL PROTECTED NOTE	22-Dec-2009	SEK	23.000.000	\$3.356.590	€ 2.381.297
MTN02485	XS0208459023	HICP (INFLATION) LINKED NOTE	30-Dec-2016	EUR	73.101.000	\$101.773.917	€ 73.101.000
MTN02486	XS0208689967	15YRNC3M CMS CURVE STEEPNESS NOTE	11-Jan-2020	USD	14.760.000	\$14.760.000	€ 10.827.465
MTN02494	XS0209026805	CAPITAL GUARANTEED LINKED TO BASKET OF 20 STOCKS	13-Jan-2011	EUR	670.000	\$932.799	€ 670.000
MTN02497	XS0209131001	SPANISH INFLATION LINKED NOTE	14-Jan-2015	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN02503	XS0209163624	CMS	19-Dec-2016	EUR	30.000.000	\$41.767.110	€ 30.000.000
MTN02502	XS0209163897	10YR CMS	8-Feb-2017	EUR	30.000.000	\$41.767.110	€ 30.000.000
MTN02501	XS0209164192	CMS	1-Oct-2018	EUR	25.000.000	\$34.805.925	€ 25.000.000
MTN02504	XS0209164275	10YR CMS	8-Oct-2018	EUR	25.000.000	\$34.805.925	€ 25.000.000



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR	
MTN02506	XS0209164358	CMS	15-Oct-2018	EUR	25.000.000	\$34.805.925	€ 25.000.000	
MTN02505	XS0209164432	10YR CMS	22-Oct-2018	EUR	25.000.000	\$34.805.925	€ 25.000.000	
MTN02507	XS0209198927	5YR EQTY LNKD SWING NOTE-20 SHR BSKT-PRIV BNK TRDE	20-Jan-2010	USD	2.585.000	\$2.585.000	€ 1.896.273	
MTN02513	XS0209308294	VANILLA NON-CALLEABLE	14-Jan-2015	JPY	10.000.000.000	\$93.883.496	€ 71.679.450	
MTN02519	XS0209637437	PANAMA CLN	21-Jan-2010	USD	5.000.000	\$5.000.000	€ 3.667.840	
MTN02528	XS0209820801	EQUITY LINKED NOTE	19-Jan-2010	EUR	3.000.000	\$4.176.711	€ 3.000.000	
MTN02541	XS0210326202	BEST OF BEST MULTI MANAGER 100% PRNCPL PRD NOTES	21-Jan-2012	EUR	7.700.000	\$10.720.225	€ 7.700.000	
MTN02551	XS0210433206	CMS 2S-10S STEEPNER	15-Feb-2035	EUR	95.007.000	\$132.272.261	€ 95.007.000	
MTN02560	XS0210715289	10NC1 SNOWBALL NOTE	4-Feb-2015	EUR	50.000.000	\$69.611.850	€ 50.000.000	
MTN02564	XS0210782552	8 YEAR CMS	1-Feb-2013	EUR	80.292.000	\$111.785.493	€ 80.292.000	
MTN02579	XS0211092316	15NC3 RANGE ACCRUAL	3-Feb-2020	USD	5.000.000	\$5.000.000	€ 3.667.840	
MTN02578	XS0211093041	10Y TWISTER NOTE	16-Feb-2015	EUR	87.578.000	\$121.929.332	€ 87.578.000	
MTN02577	XS0211225056	5YR FIXED RATE NOTE	22-Mar-2010	USD	40.000.000	\$40.000.000	€ 29.342.723	
MTN02584	XS0211244941	10NC3M RANGE ACCRUAL	17-Feb-2015	EUR	10.000.000	\$13.922.370	€ 10.000.000	
MTN02606	XS0211814123	EUROPEAN INFLATION LINKED	16-Feb-2017	EUR	56.537.000	\$78.712.903	€ 56.537.000	
MTN02613	XS0212011547	US INFLATION LINKED	23-Feb-2015	USD	15.000.000	\$15.000.000	€ 11.003.521	
MTN02623	XS0212467947	CLN-HSBC BK. PLC.HUTCHISON WHAMPOA LTD,GM ACC COR	2-Mar-2010	USD	3.000.000	\$3.000.000	€ 2.200.704	
MTN02634	XS0212915523	10YR NC 3M CMS RANGE ACCRUAL NOTE	1-Mar-2015	EUR	140.000	\$194.913	€ 140.000	
MTN02635	XS0212990732	10Y CMS SPREAD RANGE	25-Feb-2025	EUR	25.000.000	\$34.805.925	€ 25.000.000	
MTN02644	XS0213378119	6 YR EURO FLOATER	20-Mar-2011	EUR	10.000.000	\$13.922.370	€ 10.000.000	
MTN02645	XS0213416141	30NC10 STEEPNER NOTE	16-Mar-2035	EUR	57.862.000	\$80.557.617	€ 57.862.000	
MTN02646	XS0213454829	LINKED TO DJEUROSTOXX	7-Mar-2018	EUR	30.000.000	\$41.767.110	€ 30.000.000	
MTN02647	XS0213519464	PAR ELN FTSE 100 BOOSTER NOTE	18-Mar-2010	EUR	335.000	\$466.399	€ 335.000	
MTN02649	XS0213593865	CUMULATIVE CMS NOTE	1-Mar-2017	EUR	15.000.000	\$20.883.555	€ 15.000.000	
MTN02652	XS0213629487	NC EQUITY LINKED NOTE	9-Mar-2009	EUR	1.120.000	\$1.559.305	€ 1.120.000	
MTN02656	XS0213971210	TWISTER - CMS	18-Mar-2015	EUR	24.500.000	\$34.109.807	€ 24.500.000	
MTN02659	XS0214267923	LEHMAN 10 YR TWISTER NOTES	2-Mar-2012	EUR	21.000.000	\$29.236.977	€ 21.000.000	
MTN02661	XS0214347360	LEHMAN 10Y FLOAT TO CMS NOTES	23-Mar-2015	EUR	3.000.000	\$4.176.711	€ 3.000.000	
MTN02663	XS0214408840	AUTO CALL MEMORY	24-Mar-2009	EUR	715.000	\$995.449	€ 715.000	
MTN02666	XS0214633967	CAPITAL PROTECTED NOTE - EQUITY LINKED NOTE	24-Mar-2010	EUR	4.805.000	\$6.689.699	€ 4.805.000	
MTN02671	XS0214930231	BASKET OF BLUE CHIP STOCKS	22-Mar-2010	EUR	105.000	\$146.185	€ 105.000	
MTN02681	XS0215568667	CDL NOTE LINKED TO ASIA COPR AND SOVR BONDS	2-Mar-2011	USD	6.000.000	\$6.000.000	€ 4.401.408	
MTN02693	XS0215760777	SNOWBALL 10NC1 CALLABLE	7-Apr-2015	EUR	30.000.000	\$41.767.110	€ 30.000.000	
MTN02696	XS0215902155	CAPITAL PROTECTED ON EUROSTOXX 50	16-Apr-2010	EUR	630.000	\$877.109	€ 630.000	
MTN02704	XS0216140094	15NC3M CALLABLE RANGE ACCRUAL	19-Apr-2020	USD	5.000.000	\$5.000.000	€ 3.667.840	
MTN02703	XS0216140417	SNOWBALL 7NC1 STRUCTURE	6-Apr-2012	EUR	5.990.000	\$8.339.500	€ 5.990.000	
GDP00002	XS0216280932	CAP PLUS ELN LINKED TO BASKET OF 20 SHARES	20-May-2009	EUR	500.000	\$696.119	€ 500.000	
MTN02715	XS0216591692	CAP PROTECTED LINKED TO NIKKEI	20-Apr-2010	USD	805.000	\$805.000	€ 590.522	
MTN02722	XS0216921741	DGS LINKED NOTE	31-Jan-2015	EUR	6.500.000	\$9.049.541	€ 6.500.000	
MTN02721	XS0217027068	CLN-AEGON NV,AKTIEBOLAGET ELECTROLUX,ALLERGAN.....	20-Jun-2015	USD	1.000.000	\$1.000.000	€ 733.568	
MTN02739	XS0217939650	ELN ALTIPLANO WORLD BASKET	24-May-2013	CHF	2.750.000	\$2.411.175	€ 1.771.222	
MTN02743	XS0218261625	FLOATING RATE NOTE 1M RESET	2-Mar-2012	EUR	3.600.000	\$5.012.053	€ 3.600.000	
MTN02744	XS0218304458	30NC10 STEEPNER	17-May-2035	EUR	101.269.000	\$140.990.449	€ 101.269.000	
MTN02756	XS0218614567	PPE CAP PROTECT LOCK-IN ON SX5E	16-May-2018	EUR	20.000.000	\$27.844.740	€ 20.000.000	
MTN02760	XS0218961109	CAPITAL PROTECTED ELN ON A BASKET OF 20 STOCKS	25-May-2010	EUR	2.638.000	\$3.672.721	€ 2.638.000	
MTN02785	XS0219677423	CAPITAL PROTECTED EQUITY LINKED NOTE	27-May-2011	EUR	1.500.000	\$2.088.356	€ 1.500.000	
MTN02797	XS0220100183	CLN-FORD MOTOR,DAIMLER CHRYSLER,FED REP OF BRAZIL,	20-Jun-2010	USD	100.000	\$100.000	€ 73.357	
MTN02802	XS0220152069	12 YR CURVE CAP PAYING 10* 2-10S SPREAD	6-Jun-2017	EUR	29.084.000	\$40.491.821	€ 29.084.000	
MTN02805	XS0220326408	EQL CAPITAL GUARANTEED BASKET OF 20 NOTES	13-Jun-2011	CHF	6.000.000	\$5.260.744	€ 3.864.485	
MTN02813	XS0220691017	8YR ZERO COUPON	18-Jul-2013	EUR	137.520.000	\$191.460.432	€ 137.520.000	
MTN02814	XS0220704109	12 YR EURO INFLATION LINKED	17-Jun-2017	EUR	22.180.000	\$30.879.817	€ 22.180.000	
MTN02816	XS0220791585	CAPITAL PROTECTED 80% PARTICIPATION ON SX5E	7-Jun-2010	EUR	5.820.000	\$8.102.819	€ 5.820.000	
GDP00003	XS0221394447	CALLABLE EQL LINKED TO THEDAX INDEX	1-Nov-2010	EUR	500.000	\$696.119	€ 500.000	
MTN02827	XS0221419459	CAPITAL PROTECTED ON EUROSTOXX 50	17-Jun-2010	USD	5.990.000	\$5.990.000	€ 4.394.073	
MTN02834	XS0221564387	WORLD ENERGY CAPITAL PROTECTED	30-Jun-2011	USD	814.000	\$814.000	€ 597.124	
MTN02846	XS0221834947	CAP PROTECTED LINKED TO BASKET OF 20 STOCKS	16-Jun-2010	CHF	10.000.000	\$8.767.907	€ 6.440.809	
MTN02844	XS0221851875	15NC3M CALLABLE ON INVERSION STEEPENER	1-Jul-2020	USD	2.050.000	\$2.050.000	€ 1.503.815	
MTN02853	XS0222198631	USD DENOMINATED NOTE ON DOW JONES EUROSTOXX 50	17-Jun-2010	USD	1.800.000	\$1.800.000	€ 1.320.423	
MTN02864	XS0222698283	CAPITAL PROTECTED ON EFV	21-Jul-2010	EUR	5.053.000	\$7.034.974	€ 5.053.000	
MTN02866	XS0222780701	CAP GUARANTEED EQL BASKET OF 20 STOCKS	12-Jul-2013	EUR	1.500.000	\$2.088.356	€ 1.500.000	
MTN02875	XS0223109926	FIXED RATE 5.5NC6MONTH	30-Dec-2010	USD	3.195.000	\$3.195.000	€ 2.343.750	
MTN02881	XS0223158386	CAP PLUS FREEZER ELN LINKED TO 15 STOCKS	30-Jun-2015	EUR	30.000.000	\$41.767.110	€ 30.000.000	
MTN02901	XS0223590612	ELN ON CPU AND ON THE SMI INDEX	22-Jul-2009	CHF	7.970.000	\$6.988.022	€ 5.133.325	
MTN02906	XS0223700658	SELFUND FUND LINKED CHERRY PICKER	30-Jun-2010	EUR	7.923.000	\$11.030.694	€ 7.923.000	
MTN02919	XS0223920348	6YR QUARTERLY FRN	20-Jul-2011	USD	6.400.000	\$6.400.000	€ 4.694.836	
MTN02914	XS0223929489	FIXED RATE NOTE	30-Jun-2015	EUR	25.000.000	\$34.805.925	€ 25.000.000	
MTN02915	XS0223938803	10Y ZERO COUPON	13-Jul-2015	EUR	1.340.000	\$1.865.598	€ 1.340.000	
MTN02925	XS0224249630	5YR EUR NOTE ON EUROSTOXX 50	29-Jul-2010	EUR	933.000	\$1.298.957	€ 933.000	
MTN02934	XS0224250133	ELN CAP PROTECTED ON EUROPEAN SECTOR INDICES	19-Jul-2010	CHF	6.000.000	\$5.260.744	€ 3.864.485	
MTN02935	XS0224301571	CMS TARN NOTE	1-Aug-2025	EUR	2.036.000	\$2.834.595	€ 2.036.000	
MTN02931	XS0224442805	JPY/USD FX TARN NOTE - GI2201911	20-Jul-2035	JPY	150.000.000	\$1.408.252	€ 1.075.192	
MTN02947	XS0224536705	CMS TARN NOTE	28-Jul-2020	EUR	5.000.000	\$6.961.185	€ 5.000.000	
MTN02960	XS0224858737	FIXED RATE NOTE	20-Sep-2012	USD	15.000.000	\$15.000.000	€ 11.003.521	
MTN02977	XS0225190775	CLN-THE REPUBLIC OF PHILIPPINE AND ANY SUCCESSOR	20-Sep-2010	USD	10.000.000	\$10.000.000	€ 7.335.681	
MTN02994	XS0225326858	10NC1Y CHF STEEPENER	10-Aug-2015	CHF	7.000.000	\$6.137.535	€ 4.508.566	
MTN02995	XS0225471431	EUR 7 YEAR CAPITAL PROTECTED NOTE	1-Aug-2012	EUR	1.100.000	\$1.531.461	€ 1.100.000	
MTN02989	XS0225522365	CLN-ABN AMRO,AMERICAN GEN,BOA CORP,BARCLAYS,CITIGRP	20-Dec-2008	USD	13.500.000	\$13.500.000	€ 9.903.169	
MTN02996	XS0225770857	JPY/AUD FX TARN NOTE	5-Aug-2020	JPY	100.000.000	\$938.835	€ 716.794	
MTN03002	XS0225771079	ELN TREASURE ALPHA NOTE	2-Aug-2010	EUR	6.000.000	\$8.353.422	€ 6.000.000	
MTN03006	XS0225841898	CAPITAL GUARANTEE NOTE ON NIKKEI 225 INDEX	5-Aug-2010	EUR	2.259.000	\$3.145.063	€ 2.259.000	

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN03005	XS0225842433	RANGE ACCRUAL	8-Aug-2017	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN03008	XS0225999258	CLN-REP OF PHILLIPPINE	20-Sep-2011	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN03017	XS0226116746	CLN-ABN AMRO,AMERICAN GEN,BOA CORP,BARCLAYS,CITIGR	20-Dec-2008	USD	6.570.000	\$6.570.000	€ 4.819.542
MTN03019	XS0226127784	100% CAPITAL PROTECTED NOTE LINKED TO FTSE 100	8-Aug-2011	GBP	2.000.000	\$3.501.200	€ 2.573.175
MTN03020	XS0226254547	CLN-ACCOR,ACE,CITIGROUP,COMPASS,GANNETT,ARCELOR...	20-Sep-2010	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN03028	XS0226380334	CPU+ ELN ON SWISS INDEX	30-Aug-2009	CHF	11.777.000	\$10.325.965	€ 7.585.341
MTN03031	XS0226456258	GEFIVOL CMS LINKED ELN	23-Aug-2015	EUR	15.000.000	\$20.883.555	€ 15.000.000
MTN03044	XS0226707510	RANGE ACCRUAL	15-Aug-2017	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN03042	XS0226711629	5.1 YEARS HYUNDAI MOTOR CLN	20-Sep-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN03039	XS0226717238	100% CAPITAL PROTECTED, BASKET OF 25 GLOBAL SHARES	12-Aug-2011	USD	700.000	\$700.000	€ 513.498
MTN03046	XS0226787447	100% CAPITAL PROTECTED NOTE BASKET 20 SHARES	16-Aug-2011	CHF	2.500.000	\$2.191.977	€ 1.610.202
MTN03056	XS0226956141	LEHMAN 15YR CALLABLE NOTES	25-Aug-2020	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN03057	XS0226995396	RANGE ACCRUAL	17-Aug-2020	EUR	15.000.000	\$20.883.555	€ 15.000.000
GDP00006	XS0227081634	CAP PROTECTED LINKE TO 10 STOCKS	28-Sep-2011	EUR	4.514.700	\$6.285.532	€ 4.514.700
MTN03082	XS0227570750	SWING TRIGGER NOTE LINKED TO BASKET OF 20 SHARES	1-Sep-2011	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN03079	XS0227573267	JPY TARGET RED. CMS SPREAD FLOATER SWAP NOTE	26-Aug-2020	JPY	200.000.000	\$1.877.670	€ 1.433.589
MTN03097	XS0227965695	FLOATING RATE NOTE	22-Sep-2010	USD	50.000.000	\$50.000.000	€ 36.678.404
MTN03104	XS0228149075	CAP PROTECTED TREASURE NOTE ON A 10SHARE BASKET	15-Sep-2010	EUR	2.767.001	\$3.852.321	€ 2.767.001
MTN03107	XS0228154158	CAP PLUS LINKED TO 20 SHARE BASET	9-Sep-2010	CHF	9.465.000	\$8.298.824	€ 6.096.226
MTN03113	XS0228314885	3 YEAR VERISIGN JAPAN KK ELN	16-Sep-2008	JPY	143.080.000	\$1.343.285	€ 1.025.590
MTN03136	XS0228868195	CROWN CITY 2005-1 CDO LINKED PP NOTE	20-Dec-2012	USD	15.000.000	\$15.000.000	€ 11.003.521
MTN03171	XS0229584296	LEHMAN 30YNC5Y STEEPENER 7.25 NOTE	5-Oct-2035	EUR	233.819.000	\$325.531.463	€ 233.819.000
MTN03195	XS0229979983	LEVERAGED SWAP NOTE	19-Sep-2017	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN03185	XS0230176793	8 YEAR BASKET (HSI+NIKKEI+STI) ELN, IN USD	17-Jul-2013	USD	46.200.000	\$46.200.000	€ 33.890.845
MTN03202	XS0230178658	6YR ZERO COUPON	21-Oct-2011	EUR	20.000.000	\$27.844.740	€ 20.000.000
MTN03209	XS0230515834	5 YR FIXED RATE NOTE	20-Sep-2010	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN03216	XS0230522962	6YR ZERO COUPON	18-Oct-2011	EUR	5.080.000	\$7.072.564	€ 5.080.000
MTN03223	XS0230607524	5 YEAR CAPITAL PROTECTED TREASURE PLUS NOTE	13-Oct-2010	EUR	5.711.000	\$7.951.066	€ 5.711.000
MTN03230	XS0230752882	3YR RANGE ACCRUAL	30-Dec-2008	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN03244	XS0230911785	LEVERAGED SWAP NOTE	29-Sep-2017	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN03242	XS0231102459	5 YEAR CAPITAL PROTECTED TARGET REDEMPTION	28-Sep-2010	USD	5.260.000	\$5.260.000	€ 3.858.568
MTN03253	XS0231181222	SWING PLUS GARANT ELN	30-Nov-2015	EUR	3.110.000	\$4.329.857	€ 3.110.000
GDP00007	XS0231346593	EQL NOTE ON US HOUSING HG INDEX	28-Oct-2010	EUR	25.000	\$34.806	€ 25.000
GDP00009	XS0231442046	ZINSHIT PLUS TARGET EVEREST	29-Nov-2012	EUR	19.852.900	\$27.639.942	€ 19.852.900
MTN03269	XS0231644260	CERTI PLUS ON SWISS BASKET, QUANTO IN USD	20-Oct-2008	USD	960.000	\$960.000	€ 704.225
MTN03284	XS0232035534	KICK-IN REVERSE CONVERT ON 3 INDICES	24-Oct-2008	CHF	6.925.000	\$6.071.776	€ 4.460.260
MTN03285	XS0232035880	KICK-IN REVERSE CONVERT ON 3 INDICES	24-Oct-2008	EUR	4.370.000	\$6.084.076	€ 4.370.000
MTN03286	XS0232037159	KICK-IN REVERSE CONVERT ON 3 INDICES	24-Oct-2008	USD	4.471.000	\$4.471.000	€ 3.279.783
MTN03294	XS0232254259	JPY/USD FX TARNs NOTE - GI2276343	26-Oct-2015	JPY	100.000.000	\$938.835	€ 716.794
MTN03304	XS0232364868	30NC7Y STEEPENER	2-Nov-2035	EUR	96.422.000	\$134.242.276	€ 96.422.000
MTN03311	XS0232569086	JPY/USD FX TARNs NOTE - GI2280310	27-Oct-2025	JPY	100.000.000	\$938.835	€ 716.794
MTN03317	XS0232659150	95% CAPITAL PROTECTED NOTE ON NIKKEI 225 INDEX	1-Nov-2010	EUR	2.060.000	\$2.868.008	€ 2.060.000
MTN03335	XS0233114882	10NC2 RANGE ACCRUAL	27-Oct-2015	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN03347	XS0233752145	TEC MAX LINKED TO SX5E INDEX	3-Nov-2015	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN03349	XS0233810521	4 YEAR EXCHANGEABLE NOTE ON DAIMLERCHRYSLER AG	17-Nov-2009	EUR	9.200.000	\$12.808.580	€ 9.200.000
MTN03356	XS0234063906	JPY/USD FX TRANS NOTE(2296244)	10-Nov-2025	JPY	100.000.000	\$938.835	€ 716.794
MTN03359	XS0234065786	CAPPED FLOATER AT 5%	23-Nov-2015	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN03361	XS0234123650	5 YR CAP PLUS OPPORTUNITY NOTE 6.0%	30-Nov-2010	CHF	17.000.000	\$14.905.443	€ 10.949.375
MTN03360	XS0234198587	7.5 YEAR ELN ON DJ EUROSTOXX 50	14-May-2013	EUR	3.500.000	\$4.872.830	€ 3.500.000
MTN03365	XS0234203411	10NC2 EUR VMS RANGE NOTE	9-Nov-2015	EUR	6.500.000	\$9.049.541	€ 6.500.000
MTN03370	XS0234421914	100% CAPITAL PROTECTED NOTE ON NIKKEI 225 INDEX	16-Nov-2010	EUR	2.920.000	\$4.065.332	€ 2.920.000
MTN03373	XS0234443488	GEFIVOL CMS ELN	18-Nov-2013	EUR	15.000.000	\$20.883.555	€ 15.000.000
MTN03377	XS0234511821	5 YEAR EQUITY LINKED NOTE ON DJ EUROSTOXX 50	21-Nov-2010	USD	3.240.000	\$3.240.000	€ 2.376.761
MTN03384	XS0234582178	SWING NOTE ON 20 STOCK BASKET	15-Nov-2010	USD	500.000	\$500.000	€ 366.784
MTN03337	XS0234626058	4YR BASKET CAPITAL PROTECTED MULTI BARRIER NOTE	4-Nov-2009	USD	5.028.000	\$5.028.000	€ 3.688.380
MTN03338	XS0234626306	4 YR HKD BASK CAPITAL PROTECTED MULTI BARRIER NOTE	4-Nov-2009	HKD	38.380.000	\$4.921.876	€ 3.625.166
MTN03385	XS0234632700	NKY 225 VS SP 500 OUTPERFORMANCE AUTOREDEEMER NOTE	28-Nov-2009	CHF	7.500.000	\$6.575.931	€ 4.830.607
MTN03397	XS0234972981	CERTIFICATE PLUS ON UBS	24-Nov-2008	CHF	16.908.812	\$14.825.489	€ 10.890.643
MTN03400	XS0235076097	FIXED RATE NOTE	13-Nov-2012	USD	44.665.456	\$44.665.456	€ 32.765.153
MTN03405	XS0235227302	BONUS CERTIFICATE ON OUTPERFORMANCE NIKKEI 225	14-Dec-2009	EUR	2.920.000	\$4.065.332	€ 2.920.000
MTN03415	XS0235429437	HIMALAYA NOTE ON BASKET OF INVESTMENT FUNDS	5-Jul-2010	EUR	1.900.000	\$2.645.250	€ 1.900.000
MTN03428	XS0235648747	3 YEAR VENEZUELAN BOLIVAR LINKED INVESTMENT	20-Nov-2008	USD	15.000.000	\$15.000.000	€ 11.003.521
MTN03430	XS0235808457	FIXED RATE NOTE	21-Nov-2012	USD	59.438.897	\$59.438.897	€ 43.602.477
MTN03439	XS0236268024	FIXED RATE NOTE	23-Nov-2012	USD	38.792.074	\$38.792.074	€ 28.456.627
MTN03454	XS0236378989	USD DENOMINATED JPY/USD FX DIGITAL NOTE	9-Dec-2015	USD	500.000	\$500.000	€ 366.784
MTN03452	XS0236406277	5 YEAR MATSUSHITA (6752) CALLABLE ELN	2-Dec-2010	JPY	600.095.000	\$5.633.902	€ 4.301.448
MTN03453	XS0236535679	100% CAPITAL PROTECTED ELN ON NIKKEI 225 INDEX	9-Dec-2010	EUR	970.000	\$1.350.470	€ 970.000
MTN03459	XS0236536644	VEB 9% CLN	1-Dec-2013	USD	5.700.000	\$5.700.000	€ 4.181.338
MTN03470	XS0237048623	USD CALL REVERSE DUAL CURR SWAP	15-Dec-2015	JPY	100.000.000	\$938.835	€ 716.794
MTN03456	XS0237049605	USD CALLABLE & KNOCK-OUT POWER REVERSE DUAL CN	9-Dec-2015	JPY	100.000.000	\$938.835	€ 716.794
MTN03471	XS0237053623	EUROPEAN PUBLIC REAL ESTATE INDEX LINKED ELN	14-Dec-2010	USD	1.470.000	\$1.470.000	€ 1.078.345
MTN03479	XS0237304059	10 YEAR BEST ALLOCATOR NOTE WITH COUPONS	19-Jan-2016	EUR	3.100.000	\$4.315.935	€ 3.100.000
GDP00010	XS0237410831	7 YEAR TREASURE PLUS NOTE	28-Dec-2012	EUR	300.000	\$417.671	€ 300.000
MTN03483	XS0237558662	25YR GEFIVOL LINKED	12-Dec-2036	EUR	7.960.000	\$11.082.207	€ 7.960.000
MTN03485	XS0237611495	FIXED RATE NOTE	23-Mar-2009	JPY	1.000.000.000	\$9.388.350	€ 7.167.945
MTN03492	XS0237709208	5 YR EQUITY LINKED NOTE ON DJ EUROSTOXX 50	15-Dec-2010	EUR	312.000	\$434.378	€ 312.000
MTN03497	XS0237937171	40NC10Y FIXED RATE CALLABLE NOTE	12-Dec-2045	EUR	33.000.000	\$45.943.821	€ 33.000.000
MTN03505	XS0238228901	10 YEAR BASKET OF 25 SHARES	3-Feb-2016	EUR	5.775.000	\$8.040.169	€ 5.775.000
MTN03508	XS0238337439	5 YEAR CAP PLUS NOTE LINKED TO BASKET	3-Jan-2011	EUR	3.757.000	\$5.230.634	€ 3.757.000
MTN03519	XS0238679079	3 YEAR CERTIFICATE PLUS ON NESTLE	30-Dec-2008	CHF	8.999.688	\$7.890.843	€ 5.796.527



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN03518	XS0238681307	3 YEAR CERTIFICATE PLUS ON NOVARTIS	30-Dec-2008	CHF	8.999.960	\$7.891.081	€ 5.796.702
MTN03521	XS0238796204	ARGENTINA CREDIT LINKED NOTE	21-Dec-2015	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN03515	XS0238861115	3 YEAR EXCHANGEABLE INTO SHIMIZU CORP	6-Jan-2009	JPY	181.220.000	\$1.701.357	€ 1.298.975
MTN03528	XS0238959273	FIXED RATE NOTE	20-Dec-2012	USD	44.753.409	\$44.753.409	€ 32.829.672
MTN03531	XS0239231573	5 YR MIZUHO CALLABLE ELN	20-Dec-2010	JPY	183.456.000	\$1.722.349	€ 1.315.003
MTN03534	XS0239265555	30 YEAR CALLABLE & KNOCK-OUT DUAL CURRENCY NOTE	11-Jan-2036	JPY	100.000.000	\$938.835	€ 716.794
MTN03567	XS0239715260	18YR ZERO COUPON	30-Jan-2024	EUR	40.950.000	\$57.012.105	€ 40.950.000
MTN03574	XS0239997496	USD CALL AND KO POWER REV DUAL CURR NOTE	19-Jan-2016	JPY	100.000.000	\$938.835	€ 716.794
MTN03579	XS0240010248	3YR ELN ON TELEFONICA	11-Jan-2009	EUR	1.740.000	\$2.422.492	€ 1.740.000
MTN03587	XS0240142827	CHERRY PICKER	15-Feb-2016	EUR	2.218.000	\$3.087.982	€ 2.218.000
MTN03586	XS0240397496	ELN LINKED TO 10 ENERGY STOCKS	12-Jan-2010	HKD	15.340.000	\$1.967.211	€ 1.448.933
MTN03585	XS0240399435	4YR USD CAP PROT MBN LINKED TO 10 ENERGY STOCKS	12-Jan-2010	USD	5.261.000	\$5.261.000	€ 3.859.302
MTN03641	XS0241359180	5 YEAR ELN ON DJ EUROSTOXX 50	30-Jan-2011	USD	3.265.000	\$3.265.000	€ 2.395.100
MTN03646	XS0241421089	HIGH YIELD GAP NOTE LINKED TO SX5E	25-Jan-2011	EUR	43.099.000	\$60.004.022	€ 43.099.000
MTN03667	XS0241762748	100% CAP PROTECTED NOTE ON NIKKEI 225 INDEX	31-Jul-2009	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN03670	XS0241963726	DISPERSION NOTE ON 20 STOCKS	30-Jan-2012	EUR	550.000	\$765.730	€ 550.000
MTN03673	XS0242136413	7YR ELN LINKED TO BASKET OF GLOBAL COMM IND	6-Mar-2013	CHF	1.720.000	\$1.508.080	€ 1.107.819
MTN03683	XS0242396249	CLN - REPUBLIC OF PHILIPINES	20-Mar-2009	USD	15.000.000	\$15.000.000	€ 11.003.521
MTN03689	XS0242448578	CAPITAL PROTECTED ELN LINKED TO THE NKY 225 INDEX	9-Feb-2014	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN03712	XS0242676285	7YR FIXED RATE NOTE	20-Jan-2013	USD	50.000.000	\$50.000.000	€ 36.678.404
MTN03723	XS0242764735	90% CAP PROTECTED NOTE ON BANCO SANT	14-Feb-2011	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN03722	XS0242801958	OPTIINDEX	14-Feb-2011	EUR	700.000	\$974.566	€ 700.000
MTN03680	XS0242973906	ELN EXCHANGEABLE INTO CLARION STOCK	16-Feb-2009	JPY	121.524.000	\$1.140.910	€ 871.077
MTN03731	XS0243065421	CAPTITAL PROTECTED NOTE ON MULTI INDICES	8-Feb-2011	EUR	1.658.000	\$2.308.329	€ 1.658.000
MTN03755	XS0243354619	7 YEAR MULTI ASSET RAINBOW NOTE	10-Apr-2013	EUR	7.954.000	\$11.073.853	€ 7.954.000
MTN03749	XS0243541215	NIKKEI LINKED NOTE QUANTOED IN AUD	15-Feb-2013	AUD	2.500.000	\$1.984.853	€ 1.330.849
MTN03773	XS0243626123	LEVERAGED CONST MAT CDS NOTES - REPUBLIC OF PHILIP	20-Mar-2011	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN03784	XS0243853453	EVEREST NOTE ELN ON BASKET OF SHARES	13-Mar-2013	EUR	27.700.000	\$38.564.965	€ 27.700.000
MTN03760	XS0243988978	ELN EXCHANGEABLE INTO MURATA LTD	17-Feb-2009	JPY	151.060.000	\$1.418.204	€ 1.082.790
MTN03761	XS0243990446	ELN EXCHANGEABLE INTO MURATA STOCK	10-Feb-2009	JPY	100.650.000	\$944.937	€ 721.454
MTN03811	XS0244093927	INFLATION LINKED 1.5 * CPI	1-Mar-2012	EUR	7.437.000	\$10.354.067	€ 7.437.000
MTN03831	XS0244530498	15 YEAR NC10 CALABLE NOTE	13-Mar-2021	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN03836	XS0244566336	CERTIPLUS NOTE ON 3 INDICES	1-Mar-2010	USD	750.000	\$750.000	€ 550.176
MTN03797	XS0244568035	ELN LINKED TO INDEX CORP	24-Feb-2009	JPY	100.000.000	\$938.835	€ 716.794
MTN03841	XS0244837547	5 YR ELN ON DJ EUROSTOXX 50	28-Feb-2011	EUR	1.600.000	\$2.227.579	€ 1.600.000
MTN03843	XS0245046114	ELN LINKED TO EUROPEAN REAL ESTATE INDEX	14-Mar-2011	USD	2.090.000	\$2.090.000	€ 1.533.157
MTN03844	XS0245046544	EXCHANGEABLE ELN ON SAP AG	3-Mar-2009	EUR	106.950.000	\$148.899.747	€ 106.950.000
MTN03849	XS0245162531	SPANISH INFLATION LINKED	7-Mar-2026	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN03851	XS0245314579	6 YR ELN ON DJ EUROSTOXX SELECT DIVIDEND 30 INDEX	8-Mar-2012	EUR	15.000.000	\$20.883.555	€ 15.000.000
MTN03867	XS0245479810	QUANTO USD ON KOSPI 200 INDEX ELN	27-Feb-2011	USD	1.100.000	\$1.100.000	€ 806.925
MTN03858	XS0245637748	3 YR CALLABLE NOTE	9-Mar-2009	JPY	200.200.000	\$1.879.548	€ 1.435.023
MTN03882	XS0245728547	CHERRY PICKER LINKED TO SX5E	30-Jun-2010	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN03880	XS0245742456	FIXED RATE NOTE	20-Dec-2011	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN03894	XS0245973770	CLN-REP OF COL, REP OF JPCHASE, REP OF CREDITSUISSE..	22-Mar-2011	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN03896	XS0246082043	PENDULUM NOTE ON BASKET OF 20 STOCKS	27-Mar-2009	EUR	4.834.000	\$6.730.074	€ 4.834.000
MTN03917	XS0246362916	5 YEAR CAPITAL PROTECTED NOTE	3-Mar-2011	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN03919	XS0246449440	NOTES ON 3Y ASIAN OPTION ON GOLD	28-Apr-2009	USD	4.960.000	\$4.960.000	€ 3.638.498
MTN03925	XS0246504210	ELN ON 20 ALTERNATIVE ENERGY STOCKS	17-Mar-2011	EUR	1.990.000	\$2.770.552	€ 1.990.000
MTN03910	XS0246674138	ELN EXCH INTO HOYA STOCK. 3 YR CALLABLE	16-Mar-2009	JPY	152.490.000	\$1.431.629	€ 1.093.040
MTN03932	XS0246862998	ELN EXCH INTO KAJIMA CORP. STOCK	19-Mar-2009	JPY	275.400.000	\$2.585.551	€ 1.974.052
MTN03947	XS0247028391	5YR CAPITAL PROTECTED ON FURNO BASKET	31-Mar-2011	USD	3.870.000	\$3.870.000	€ 2.838.908
MTN03963	XS0247274599	CERTIFICATE PLUS ON SWISS MARKET INDEX	23-Mar-2010	CHF	2.140.796	\$1.877.030	€ 1.378.846
MTN03966	XS0247452799	CAPITAL PROTECTED NOTE ON MULTI INDICES	19-Mar-2010	USD	1.468.000	\$1.468.000	€ 1.076.878
MTN03969	XS0247457087	5 YEAR ELN ON TELEFONICA	15-Mar-2011	EUR	3.020.000	\$4.204.556	€ 3.020.000
MTN03953	XS0247650087	ELN EXCH INTO MIZUHO STOCK	19-Mar-2009	JPY	192.090.000	\$1.803.408	€ 1.376.891
MTN03954	XS0247651721	WORST OF SUMITOMO MITSUI FIN GROUP	23-Mar-2009	JPY	100.000.000	\$938.835	€ 716.794
MTN03976	XS0247687162	HIGH YIELD GAP NOTE LINKED TO DJ EUROSTOXX50	4-Apr-2011	EUR	30.000.000	\$41.767.110	€ 30.000.000
MTN03955	XS0247757049	WORST OF SUMITOMO MISTUI FIN GROUP	26-Mar-2009	JPY	100.000.000	\$938.835	€ 716.794
MTN03982	XS0247770067	5 YR ELN ON DJ EUROSTOXX 50	24-Mar-2011	EUR	1.810.000	\$2.519.949	€ 1.810.000
MTN03965	XS0247886442	ELN EXCH INTO MIZUHO FIN GROUP STOCK	24-Mar-2011	JPY	143.682.000	\$1.348.937	€ 1.029.905
MTN03989	XS0247938938	10NC3M QUANTO STEEPNER NOTE	23-Mar-2016	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN03990	XS0247984965	7.5 YR ELN ON DJ EUROSTOXX 50	28-Sep-2013	EUR	2.500.000	\$3.480.593	€ 2.500.000
MTN03999	XS0248142894	REVERSE CONVERTIBLE ON WORST OF 3 INDICES	14-Apr-2009	EUR	5.821.000	\$8.104.212	€ 5.821.000
MTN04011	XS0248282120	CAP PROTECTED ON DJEUROSTOXX	27-Mar-2016	EUR	23.000.000	\$32.021.451	€ 23.000.000
MTN03987	XS0248302845	EQ LINKED NOTE EXCHBLE INTO MIZUHO FIN GRP STOCK	6-Apr-2009	USD	1.300.000	\$1.300.000	€ 953.638
MTN03997	XS0248497595	3 YEAR CALLABLE NOTE EXC. INTO MIZUHO FINANCIAL GR	24-Mar-2009	AUD	2.240.000	\$1.778.428	€ 1.192.441
MTN04016	XS0248499617	ELN EXCH INTO NIPPON PAPER GRP INC (3893)	6-Apr-2009	JPY	100.080.000	\$939.586	€ 717.368
MTN04028	XS0248620899	OPPORTUNITY NOTE	13-Apr-2011	CHF	53.204.000	\$46.648.775	€ 34.267.680
MTN04052	XS0249034603	3 YEAR CALLABLE NOTE EX. INTO MITSUBISHI MOTORS	6-Apr-2009	JPY	100.000.000	\$938.835	€ 716.794
MTN04042	XS0249046284	ELN INTO SOIKEN STOCK	6-Apr-2011	JPY	100.254.000	\$941.220	€ 718.615
MTN04062	XS0249055350	CAP PROTECTED ARGENTINA	30-Mar-2011	USD	90.000	\$90.000	€ 66.021
MTN04067	XS0249127878	7 YEAR SEK ELN ON WORLD NASKET	4-Apr-2013	SEK	50.000.000	\$7.296.934	€ 5.176.734
MTN04049	XS0249129494	CAPITAL GUARANTEED NOTE	31-Dec-2020	USD	37.000.000	\$37.000.000	€ 27.142.019
MTN04065	XS0249400044	3YR CAP PROT AUTO CALLB LINKED TO 5 LUX STOCKS	30-Mar-2009	USD	4.170.000	\$4.170.000	€ 3.058.979
MTN04074	XS0249435776	3 YEAR ELN EX. INTO MIZUHO TRUST AND BANKING	7-Apr-2009	JPY	100.161.000	\$940.346	€ 717.949
MTN04096	XS0249774711	ATM CALL LINKED TO BSKT OF CECEUR, SX5E, RDX IN CZK	7-Apr-2009	CZK	58.203.000	\$3.290.150	€ 2.377.574
MTN04103	XS0249942870	FRN ISSUED INTO ARTEMIS CAPITAL CDO	7-Jul-2033	EUR	30.000.000	\$41.767.110	€ 30.000.000
MTN04105	XS0249955930	5Y VANILLA FRN ISSUED INTO CDO	20-Jun-2011	USD	42.750.000	\$42.750.000	€ 31.360.035
MTN04121	XS0250113502	EMTN ON PSP SWISS PROPERTY	20-Dec-2010	CHF	15.187.500	\$13.316.259	€ 9.781.979
MTN04120	XS0250113841	CERTIFICATE PLUS ON SWISS MARKET INDEX	24-Apr-2009	CHF	2.141.529	\$1.877.673	€ 1.379.318

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN04122	XS0250266169	CLIQUE OPTIMA NOTE	12-Apr-2016	CZK	75.000.000	\$4.239.665	€ 3.063.725
MTN04124	XS0250331088	NIKKEI LINKED NOTE	12-Apr-2013	JPY	210.000.000	\$1.971.553	€ 1.505.268
MTN04142	XS0250416582	CAPITAL PROTECTED NOTE LINKED TO BASKET OF SHARES	28-Apr-2011	USD	7.000.000	\$7.000.000	€ 5.134.977
MTN04143	XS0250573689	10 YEAR CAPITAL PROTECTED NOTE ON EUROSTOXX	4-May-2016	SKK	200.000.000	\$9.200.090	€ 6.580.030
MTN04139	XS0250656542	CLN-REP OF PHILIPPINE AND SUCCESSOR	12-Apr-2011	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN04164	XS0250879763	CAPITAL PROTECTED NOTE ON THE TSEREIT	10-May-2009	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN04149	XS0251050364	ELN EXCHBLE INTO DISCO CORP STOCK	21-Apr-2011	JPY	107.100.000	\$1.005.492	€ 767.687
MTN04184	XS0251155205	USD FX LINKED NOTE	2-Nov-2008	USD	1.040.000	\$1.040.000	€ 762.911
MTN04178	XS0251180906	OPPORTUNITY NOTE: 8.0%	12-May-2011	CHF	42.228.000	\$37.025.119	€ 27.198.248
MTN04186	XS0251195847	3+ YEAR STERLING FRN	1-Jun-2009	GBP	234.270.000	\$410.113.062	€ 301.408.813
MTN04167	XS0251360714	ELN EXCH INTO ISETAN CO. LTD	14-Apr-2011	USD	1.000.000	\$1.000.000	€ 733.568
MTN04174	XS0251363064	7YR CALLABLE NOTE - DIGITAL COUPON TYPE	26-Apr-2013	JPY	180.000.000	\$1.689.903	€ 1.290.230
MTN04193	XS0251375233	EMTN LINKED TO NIKKEI 225 INDEX	20-Apr-2009	USD	1.220.000	\$1.220.000	€ 894.953
MTN04192	XS0251416367	100% CAPITAL PROTECTED NOTED ON A BASKET OF INDICE	5-May-2009	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN04198	XS0251529136	NIKKEI LINKED NOTE (7YR CALLABLE NOTE)	26-Apr-2013	AUD	1.750.000	\$1.389.397	€ 931.594
MTN04215	XS0251644232	PENDULUM ELN IN EUR	26-Apr-2010	EUR	3.600.000	\$5.012.053	€ 3.600.000
MTN04207	XS0251658885	EQUITY LINKED SWAP LINKED TO NIFTY	27-Apr-2009	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN04200	XS0251683214	ELN EXCH INTO MIZUHO TRUST AND BANKING CO.	21-Apr-2011	JPY	181.584.000	\$1.704.774	€ 1.301.584
MTN04227	XS0251832662	LEHMAN ZERO COUPON NOTE	30-Jun-2011	EUR	32.870.000	\$45.762.830	€ 32.870.000
MTN04228	XS0251909395	ELN EXCHANGEABLE INTO MIZUHO TRUST & BANKING CO	21-Apr-2011	JPY	473.202.000	\$4.442.586	€ 3.391.886
MTN04232	XS0251909478	CERTIFICATE PLUS ON ZURICH FINANCIAL SERVICES	12-May-2009	CHF	8.581.407	\$7.524.098	€ 5.527.120
MTN04231	XS0251909635	CERT PLUS ON NOVARTIS	12-May-2009	CHF	7.499.969	\$6.575.903	€ 4.830.587
GDP00018	XS0251910997	MULTI ASSET RAINBOW NOTE	19-Jul-2012	EUR	2.700.000	\$3.759.040	€ 2.700.000
MTN04235	XS0251995709	ELN EXCHBLE INTO HOYA CORP STOCK	28-Apr-2009	JPY	191.919.000	\$1.801.803	€ 1.375.665
MTN04240	XS0252173066	SWING PLUS GARANT LINKED TO BASKET OF 25 SHARES	5-Jul-2016	EUR	4.000.000	\$5.568.948	€ 4.000.000
MTN04264	XS0252767792	100PT CAP PROT NOTES ON A BASKET OF INDICES IN USD	5-May-2009	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN04265	XS0252816755	NIKKEI LINKED NOTE (7YR CALLABLE NOTE)	8-May-2013	JPY	120.000.000	\$1.126.602	€ 860.153
GDP00016	XS0252899512	3% ACTIVE NOTE LINKED TO A BASKET OF STOCKS	9-Jun-2009	EUR	200.000	\$278.447	€ 200.000
MTN04284	XS0253139843	JPY/USD FX TARN NOTE	16-May-2036	JPY	200.000.000	\$1.877.670	€ 1.433.589
MTN04255	XS0253214646	ELN EXCHBLE INTO T AND D HOLDINGS INC STOCK	18-May-2009	JPY	123.648.000	\$1.160.851	€ 886.302
MTN04256	XS0253216005	ELN EXCHBLE INTO CYBER AGENT INC STOCK	9-May-2011	JPY	100.008.000	\$938.910	€ 716.852
MTN04283	XS0253223555	ELN EXCHBLE INTO SOFT BANK CORP STOCK	16-May-2011	JPY	100.200.000	\$940.713	€ 718.228
MTN04295	XS0253610678	NIKKEI LINKED NOTE (7YRS CALLBLE NOTE)	17-May-2013	AUD	3.625.000	\$2.878.037	€ 1.929.731
MTN04301	XS0253612534	ELN EXCHBLE INTO RESONA HOLDINGS INC STOCK	18-May-2009	JPY	100.203.000	\$940.741	€ 718.250
MTN04299	XS0253634850	95% CAP PROTECTED NOTE ON A BASKET OF IND ON EUR	1-Jun-2009	EUR	3.680.000	\$5.123.432	€ 3.680.000
MTN04300	XS0253635154	98% CAPITAL PROTECTED NOTES ON A BASKET OF INDICES	1-Jun-2009	USD	5.100.000	\$5.100.000	€ 3.741.197
MTN04316	XS0253717986	CLN-CMC MAGNETICS CORP	26-May-2009	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN04317	XS0253740889	NIKKEI LINKED NOTE (7 YRS CALL NOTE)	24-May-2013	AUD	3.250.000	\$2.580.309	€ 1.730.104
MTN04318	XS0253743800	JPY/USD FX TARN NOTE	23-May-2036	JPY	200.000.000	\$1.877.670	€ 1.433.589
MTN04320	XS0253837370	100% CAP PROT NOTES ON A BASKET OF INDICES IN EUR	16-Nov-2009	EUR	1.200.000	\$1.670.684	€ 1.200.000
GDP00017	XS0253852254	TWIN WIN CERTIFICATE	28-Jun-2010	EUR	7.100.000	\$9.884.883	€ 7.100.000
MTN04324	XS0253857642	8YR EURO AUTOREDEEMABLE ELN ON DJ EUROSTOXX50	23-May-2014	EUR	7.500.000	\$10.441.778	€ 7.500.000
MTN04351	XS0254466153	3YR ABSOLUTE BUFFER NOTE LINKED TO NIKKEI-225	22-May-2009	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN04353	XS0254532046	CLN-CHUNGHWA PICTURE TUBE	26-May-2009	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN04364	XS0254628661	7Y QUANTO STEEPNER NOTES	17-May-2013	EUR	365.000	\$508.167	€ 365.000
MTN04372	XS0254780611	106% CAPITAL PROTECTED NOTES ON A BASKET OF INDICE	10-Jun-2009	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN04371	XS0254853947	90% CAPITAL PROTECTED NOTES ON A BASKET OF INDICES	24-May-2009	EUR	1.250.000	\$1.740.296	€ 1.250.000
MTN04390	XS0254947335	NOTE LINKED TO EUROPEAN CALLS ON ETHICAL INDICES	1-Jun-2018	EUR	50.000.000	\$69.611.850	€ 50.000.000
MTN04379	XS0255006446	ELN EXCH INTO YAHOO JAPAN CORP STOCK	24-May-2011	JPY	140.280.000	\$1.316.998	€ 1.005.519
MTN04395	XS0255101353	USD NIKKEI TRIGGER DIGITAL COUPON NOTE	19-May-2021	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN04409	XS0255434085	CMS SPREAD TARN NOTES	26-May-2026	EUR	20.000.000	\$27.844.740	€ 20.000.000
MTN04428	XS0255599598	TRAMPOLINE NOTE ON DJ EUROSTOXX	31-May-2010	EUR	3.540.000	\$4.928.519	€ 3.540.000
MTN04423	XS0255600941	12 YEAR AUTOCALL, EXPECTED LIFE	23-May-2018	CZK	215.500.000	\$12.181.971	€ 8.803.105
MTN04406	XS0255671967	ELN EXCHBLE INTO RESONA HOLDINGS INC STOCK	5-Jun-2009	JPY	100.000.000	\$938.835	€ 716.794
MTN04617	XS0255689589	STRADDLE BRIC NOTE	2-Feb-2011	EUR	13.050.000	\$18.168.693	€ 13.050.000
MTN04454	XS0255988817	NOTES LINKED TO EUROSTOXX 50 AND CMS	5-Jun-2016	EUR	50.000.000	\$69.611.850	€ 50.000.000
MTN04469	XS0256233122	100% CAP PROT NOTES ON A BASK OF INDICES	6-Jun-2011	USD	1.148.000	\$1.148.000	€ 842.136
MTN04453	XS0256257907	CLN-REP OF PHILIPPINES	20-Sep-2011	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN04472	XS0256259606	CAPITAL PROTECTED NOTE ON NIKKEI	31-May-2011	PLN	5.200.000	\$2.126.029	€ 1.514.710
MTN04451	XS0256313239	ELN EXCH INTO SUMITOMO OSAKA CEMENT CO LTD	15-Jun-2009	JPY	100.203.000	\$940.741	€ 718.250
MTN04480	XS0256368308	106% CAP PROT NOTES ON A BASKET OF INDICES IN USD	3-Jul-2009	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN04482	XS0256400127	USD KNOCK OUT POWER REVERSE DUAL CURR NOTE	20-Jun-2036	JPY	120.000.000	\$1.126.602	€ 860.153
MTN04486	XS0256520700	USD KNOCK-OUT POWER REVERSE DUAL CURRENCY NOTE	20-Jun-2036	JPY	150.000.000	\$1.408.252	€ 1.075.192
MTN04487	XS0256731828	USD KNOCK OUT POWER REVERSE DUAL CURRENCY SWAP	20-Jun-2036	JPY	100.000.000	\$938.835	€ 716.794
MTN04493	XS0256732800	USD KNOCK OUT POWER REV DUAL CURRENCY NOTE	20-Jun-2036	JPY	100.000.000	\$938.835	€ 716.794
MTN04507	XS0256738757	HUTCHISON WHAMPOA RANGE ACCRUAL CREDIT LINKED NOTE	20-Jun-2016	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN04506	XS0256932053	USD KNOCK OUT POW REV DUAL CURRENCY NOTE	20-Jun-2036	JPY	230.000.000	\$2.159.320	€ 1.648.627
MTN04515	XS0256934000	CAPITAL PROTECTED NOTE ON DJ EUROSTOXX	16-Jun-2009	EUR	3.200.000	\$4.455.158	€ 3.200.000
MTN04682	XS0257101856	CAPITAL PROTECTED BRIC NOTE ON FUNDS, FTSE INDICES	10-Jul-2009	EUR	4.437.000	\$6.177.356	€ 4.437.000
MTN04524	XS0257328392	HUTCHISON WHAMPOA RANGE ACCRUAL CLN	20-Jun-2016	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN04511	XS0257587815	ELN EXCHBLE INTO MITSUBISHI UFJ FIN GRP STOCK	16-Jun-2011	JPY	101.170.000	\$949.819	€ 725.181
MTN04527	XS0257593037	CLN-DEUTSCHE SCHERING, BAXTER, VERIZON, VODAFONE, BAYE	20-Jun-2009	JPY	1.000.000.000	\$9.388.350	€ 7.167.945
MTN04547	XS0257595834	ELN EXCHBLE INTO MIZUHO FINANCIAL GRP INC STOCK	3-Jul-2009	JPY	122.760.000	\$1.152.514	€ 867.937
MTN04587	XS0257807288	CAPITAL PROTECTED NOTES ON SP5HDP	16-Jun-2009	EUR	6.000.000	\$8.353.422	€ 6.000.000
MTN04586	XS0257807874	USD 104% CAPITAL PROTECTED NOTE ON THE S&P	16-Jun-2009	USD	4.000.000	\$4.000.000	€ 2.934.272
MTN04529	XS0257915503	WORST OF 7 STOCKS DIGITAL COUPON TYPE	15-Jun-2013	JPY	500.000.000	\$4.694.175	€ 3.583.972
MTN04530	XS0257916063	WORST OF 7 STOCKS TARN TYPE	15-Jun-2013	JPY	500.000.000	\$4.694.175	€ 3.583.972
MTN04578	XS0257988484	CAPITAL PROTECTED NOTE	28-Jun-2009	EUR	4.500.000	\$6.265.067	€ 4.500.000
MTN04579	XS0258047165	3YR ELN ON S&P BRIC 40	30-Jun-2009	USD	331.000	\$331.000	€ 242.811
MTN04583	XS0258128247	HUTCHISON WHAMPOA RANGE ACCRUAL CLN	7-Jul-2016	USD	10.000.000	\$10.000.000	€ 7.335.681



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR	
MTN04563	XS0258128916	CREDIT LINKED NOTE ON REP OF PHILIP 10.625% 16/3/25	20-Jun-2016	USD	10.000.000	\$10.000.000	€ 7.335.681	
MTN04597	XS0258396927	100% CAPITAL PROTECTED NOTES AND BASKET OF SHARES	18-Sep-2014	CHF	725.000	\$635.673	€ 466.959	
MTN04596	XS0258411239	STRADDLE EUROSTOXX 50 NOTE	7-Sep-2010	EUR	7.778.000	\$10.828.819	€ 7.778.000	
MTN04595	XS0258581403	40YR NON CALL 10 NOTE	22-Jun-2046	EUR	20.500.000	\$28.540.859	€ 20.500.000	
MTN04604	XS0258715456	10 YR NON FLIP 5 NOTE	6-Jul-2016	EUR	50.000.000	\$69.611.850	€ 50.000.000	
MTN04607	XS0258731909	VENEZUELA BOLIVAR LINKED PORTFOLIO NOTES	20-Jun-2012	USD	28.500.000	\$28.500.000	€ 20.906.690	
MTN04608	XS0258779775	CPN ON S&P BRIC 40 PRICE INDEX	21-Jul-2014	EUR	7.650.000	\$10.650.613	€ 7.650.000	
MTN04609	XS0258782720	111% KICK IN REVERSE CONVERTIBLE ON BANK STOCKS	29-Jun-2009	EUR	6.000.000	\$8.353.422	€ 6.000.000	
MTN04614	XS0258901759	NOTE LINKED TO THE IBEX 35 INDEX	30-Jun-2010	EUR	3.440.000	\$4.789.295	€ 3.440.000	
MTN04616	XS0258947745	CERTIFICATE PLUS ON EUROSTOXX 50	14-Jul-2009	EUR	8.910.000	\$12.404.832	€ 8.910.000	
MTN04621	XS0258962975	ZERO COUPON NOTE	30-Jun-2011	EUR	6.552.000	\$9.121.937	€ 6.552.000	
MTN04623	XS0259010022	CAP PROT NOTE ON THE S & P 500 INDEX	29-Jun-2009	USD	6.600.000	\$6.600.000	€ 4.841.549	
MTN04230	XS0259295607	MULTI ASSET RAINBOW NOTE	19-Jul-2012	EUR	2.500.000	\$3.480.593	€ 2.500.000	
MTN04641	XS0259664653	ELN EXCHANGEABLE INTO ITOEN STOCK, 3YR CALLABLE	14-Jul-2009	JPY	100.128.000	\$940.037	€ 717.712	
MTN04640	XS0259672599	SELF FUND BEST MULTI MANAGER CPN LINKED TO FUNDS	29-Dec-2013	EUR	5.000.000	\$6.961.185	€ 5.000.000	
MTN04633	XS0259691383	SELF FUND CAP PROTECTED LNKD TO ELITE GRWTH FUND INC	27-Jun-2011	EUR	5.000.000	\$6.961.185	€ 5.000.000	
MTN04643	XS0259811114	100% CAP PROT NOTES ON EUROPE & JPN BASK OF INDICES	10-Jul-2009	EUR	1.000.000	\$1.392.237	€ 1.000.000	
MTN04645	XS0259838745	JPY/USD FX TARNES NOTE	25-Jul-2036	JPY	200.000.000	\$1.877.670	€ 1.433.589	
MTN04649	XS0259959962	CRUDE OIL FUTURE COMMODITY LINKED NOTE	14-Jul-2009	USD	2.250.000	\$2.250.000	€ 1.650.528	
MTN04661	XS0260303580	MEMORY COUPON FREEZER 8YR CAPITAL PROTECTED NOTES	24-Jul-2014	EUR	3.250.000	\$4.524.770	€ 3.250.000	
MTN04660	XS0260341911	CPN LOOK BACK NOTE ON A BASKET OF INDICES	13-Sep-2009	GBP	1.862.000	\$3.259.617	€ 2.395.626	
MTN04662	XS0260371827	MULTI ASSET RAINBOW CAPITAL PROTECTED NOTE	19-Sep-2011	EUR	1.100.000	\$1.531.461	€ 1.100.000	
MTN04655	XS0260439210	26 MTH CALLABLE ELN ON JAPANESE SHARE BASKET	16-Sep-2008	AUD	5.000.000	\$3.969.706	€ 2.661.698	
MTN04663	XS0260445530	CERTIFICATE PLUS ON SWISS MARKET INDEX	26-Jul-2009	CHF	5.000.000	\$4.383.954	€ 3.220.404	
MTN04671	XS0260592752	CALLABLE DIGITAL NOTES	24-Jul-2026	EUR	6.000.000	\$8.353.422	€ 6.000.000	
MTN04678	XS0260769434	USD 104% CAPITAL PROTECTED NOTE ON S&P PAN ASIA 50	14-Jul-2009	USD	3.500.000	\$3.500.000	€ 2.567.488	
MTN04676	XS0260770010	CAP PROT NOTE ON THE S & P PAN ASIA	14-Jul-2009	EUR	3.500.000	\$4.872.830	€ 3.500.000	
MTN04683	XS0260874655	CPN ON MSCI WORLD INDEX	26-Jul-2011	USD	5.000.000	\$5.000.000	€ 3.667.840	
MTN04685	XS0260997951	ELN TRAMPOLINE NOTE	20-Jul-2010	SEK	13.000.000	\$1.897.203	€ 1.345.951	
MTN04691	XS0260996334	ELN EXCHANGEABLE INTO RESONA HOLDINGS INC STOCK	22-Jun-2011	JPY	100.050.000	\$939.304	€ 717.153	
MTN04692	XS0261032238	CERTIFICATE PLUS ON ROCHE HOLDINGS	31-Jul-2009	CHF	20.000.012	\$17.535.825	€ 12.881.625	
MTN04713	XS0261613474	26 MONTH CALLABLE ELN	25-Sep-2008	AUD	5.000.000	\$3.969.706	€ 2.661.698	
MTN04705	XS0261618606	ELN EXCHANGEABLE MIZUHO TRUST AND BANKING CO.	22-Jun-2011	JPY	100.163.000	\$940.365	€ 717.963	
MTN04710	XS0261749450	BASKET NOTE LINKED TO URANIUM SHARES	17-Jul-2013	USD	1.274.000	\$1.274.000	€ 934.566	
MTN04733	XS0262163206	MTN LINKED TO CRUDE OIL COMMODITY FUTURE	14-Aug-2009	USD	3.695.000	\$3.695.000	€ 2.710.534	
MTN04735	XS0262353831	OPPORTUNITY NOTE 11% LINKED TO A BASKET OF SHARES	22-Aug-2009	EUR	6.939.000	\$9.660.733	€ 6.939.000	
MTN04749	XS0262375487	DYNAMO CERTIFICATE LINKED TO A BASKET OF PORTFOLIO	19-Oct-2012	EUR	300.000	\$417.671	€ 300.000	
MTN04751	XS0262585374	26 MONTH CALL ELN ON ASIAN SHARE BASKET	2-Oct-2008	AUD	5.000.000	\$3.969.706	€ 2.661.698	
MTN04765	XS0262696874	CAPITAL PROTECTED BEST PROFILE NOTE	7-Aug-2009	GBP	200.000	\$350.120	€ 257.317	
MTN04778	XS0262983264	FIXED RATE NOTE	8-Aug-2016	SGD	125.000.000	\$86.444.290	€ 62.662.924	
MTN04781	XS0263098674	ELN WORST OF YAMAHA MOTOR CO LTD AND HAMAMASTU	10-Aug-2009	JPY	300.000.000	\$2.816.505	€ 2.150.383	
MTN04795	XS0263244914	CAPITAL PROTECTED NOTE ON BASKET OF INDICES	11-Aug-2011	USD	1.400.000	\$1.400.000	€ 1.026.995	
MTN04801	XS0263507278	JPY/USD FX TARNES NOTE	11-Aug-2036	JPY	150.000.000	\$1.408.252	€ 1.075.192	
MTN04812	XS0263715467	MAGNUM NOTE ON A BASKET OF SHARES	17-Oct-2014	EUR	18.505.000	\$25.763.346	€ 18.505.000	
MTN04818	XS0263788779	FUNDAMENTAL VALUES STRATEGY 4YRS CAPITAL PROTECTED	16-Aug-2010	EUR	2.000.000	\$2.784.474	€ 2.000.000	
MTN04825	XS0263871674	EXCHANGEABLE INTO DEUTSCHE BANK SHARES	28-Aug-2009	EUR	37.100.000	\$51.651.993	€ 37.100.000	
MTN04831	XS0264130369	26 MONTH CALL ELN ON JAPANESE SHARE BASKET	20-Oct-2008	AUD	5.000.000	\$3.969.706	€ 2.661.698	
MTN04840	XS0264195222	MTN LINKED TO CRUDE OIL COMMODITY FUTURE	4-Sep-2009	USD	370.000	\$370.000	€ 271.420	
MTN04841	XS0264209387	CAPITAL PROTECTED TWISTER NOTE	18-Aug-2009	CHF	3.500.000	\$3.068.768	€ 2.254.283	
MTN04844	XS0264242321	ELN LINKED TO TOPIX INDEX	18-Aug-2009	EUR	1.000.000	\$1.392.237	€ 1.000.000	
MTN04858	XS0264429829	4Y FRN PROFUND NOTE1	16-Jul-2010	USD	8.325.000	\$8.325.000	€ 6.106.954	
MTN04862	XS0264674549	ELN ON BASKET OF BANKS	23-Aug-2011	GBP	14.650.000	\$25.646.290	€ 18.848.504	
MTN05499	XS0264737726	MXN 3YR FIXED	22-Nov-2009	MXN	1.000.000.000	\$93.990.260	€ 61.696.404	
MTN04877	XS0264966671	90% CAP PROTECTED NOTE ON PICTET FUND	11-Aug-2011	USD	3.467.000	\$3.467.000	€ 2.543.281	
MTN04846	XS0264967307	CAPITAL PROTECTED BASKET DYNAMO CERTIFICATE	19-Oct-2012	CHF	10.000.000	\$8.767.907	€ 6.440.809	
MTN04878	XS0264994459	ROCKET TRACKER ON DAX	31-Aug-2009	EUR	3.200.000	\$4.455.158	€ 3.200.000	
MTN04896	XS0265524438	3YR USD FRN	15-Aug-2009	USD	55.000.000	\$55.000.000	€ 40.346.244	
MTN04902	XS0265627751	CERTIFICATE ON UBS	7-Sep-2009	CHF	11.017.934	\$9.660.422	€ 7.096.440	
MTN04914	XS0266104867	NIKKEI LINKED NOTE	12-Sep-2036	JPY	300.000.000	\$2.816.505	€ 2.150.383	
MTN04920	XS0266165736	BASKET TRIGGER REDEEMABLE NOTES ON GLOBAL INDICES	1-Dec-2014	EUR	3.178.000	\$4.424.529	€ 3.178.000	
MTN04933	XS0266486025	CPU ON ALTERNATIVE ENERGY BASKET	5-Oct-2009	USD	5.000.000	\$5.000.000	€ 3.667.840	
MTN04936	XS0266544831	CAPITAL PROTECTED NOTE 90%	5-Oct-2009	EUR	2.000.000	\$2.784.474	€ 2.000.000	
MTN04929	XS0266551299	ELN EXCHANGEABLE INTO MITSUBISHI UFJ FINANCIAL	8-Sep-2009	JPY	50.000.000	\$469.417	€ 358.397	
MTN04949	XS0266559433	CAP PROTECTED NOTE LINKED TO CECE INDEX	31-Oct-2011	HUF	306.000.000	\$1.767.936	€ 1.228.274	
MTN04952	XS0266686897	ELN EXCHANGEABLE INTO MITSUBISHI RAYON CO LTD	14-Sep-2009	JPY	60.000.000	\$563.301	€ 430.077	
MTN04950	XS0266698801	ELN EXCHANGEABLE INTO MIZUHO FIN GRP INC STOCK	14-Sep-2009	JPY	100.000.000	\$938.835	€ 716.794	
MTN04961	XS0266833515	HYBRID BASKET ON EQUITY INDICES	12-Sep-2021	EUR	10.000.000	\$13.922.370	€ 10.000.000	
MTN04958	XS0266838407	AUD KICK OUT POWER REVERSE DUAL CURRENCY NOTE	12-Sep-2036	JPY	100.000.000	\$938.835	€ 716.794	
MTN04916	XS0266901700	ELN EXCHANGEABLE INTO MITSUBISHI RAYON STOCK	14-Sep-2009	JPY	170.000.000	\$1.596.019	€ 1.218.551	
MTN04955	XS0266912228	5 YR CAP PROTECTED TAR REDEMP NOTE LINKED	6-Sep-2011	USD	10.180.000	\$10.180.000	€ 7.467.723	
MTN04957	XS0266912905	CALLABLE NOTE ON NIKKEI 225	26-Sep-2036	JPY	100.000.000	\$938.835	€ 716.794	
MTN04963	XS0267045705	ELN EXCHANGEABLE INTO MITSUBISHI RAYON STOCK	15-Sep-2009	JPY	107.380.000	\$1.008.121	€ 769.694	
MTN04966	XS0267059755	3 YR ELN ON CECEUR INDEX	29-Sep-2009	EUR	2.323.000	\$3.234.167	€ 2.323.000	
MTN04985	XS0267225273	7 YR CAPITAL PROTECTED SPA NOTE LINKED	19-Sep-2013	EUR	500.000	\$696.119	€ 500.000	
MTN04978	XS0267300589	JPY/USD FX TARNES NOTE	26-Sep-2036	JPY	100.000.000	\$938.835	€ 716.794	
MTN04982	XS0267329307	CERTH ON SWISS BLUE CHIP STOCKS	25-Sep-2009	CHF	9.500.000	\$8.329.512	€ 6.118.769	
MTN04983	XS0267365442	EUROSTOXX STRADDLE NOTE	30-Nov-2010	EUR	10.668.000	\$14.852.384	€ 10.668.000	
MTN04986	XS0267460359	5YR CAPITAL PROTECTED SPA NOTE	21-Sep-2011	EUR	1.720.000	\$2.394.648	€ 1.720.000	
MTN05014	XS0267879475	DJ EUROSTOXX 50 INDEX	13-Oct-2010	EUR	2.215.000	\$3.083.805	€ 2.215.000	
MTN05026	XS0267959665	HYBRID BASKET ON EQUITY INDICES	21-Sep-2016	EUR	10.900.000	\$15.175.383	€ 10.900.000	

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN05029	XS0268033908	10% OPPORTUNITY NOTE	29-Sep-2008	EUR	3.500.000	\$4.872.830	€ 3.500.000
MTN05012	XS0268040192	SYNDICATED 5YR SGD FRN DUE 2011	21-Sep-2011	SGD	60.000.000	\$41.493.259	€ 30.078.203
MTN05028	XS0268043709	EUR QUANTO ASIA CURRENCY BASKET	5-Dec-2010	EUR	47.821.000	\$66.578.166	€ 47.821.000
MTN05032	XS0268077780	2 YR HSBC HOLDINGS PLC DLY ACC CALL ELN	22-Sep-2008	USD	1.000.000	\$1.000.000	€ 733.568
MTN05040	XS0268238622	ELN EXCHBLE INTO LEOPALACE CORP STOCK	5-Oct-2009	JPY	250.000.000	\$2.347.087	€ 1.791.986
MTN05044	XS0268241683	JPY NIKKEI TRIGGER CMS COUPON NOTE	26-Sep-2036	JPY	100.000.000	\$938.835	€ 716.794
MTN05046	XS0268244356	ELN EXCH INTO RESONA HLDGS INC	5-Oct-2009	JPY	100.000.000	\$938.835	€ 716.794
MTN05055	XS0268363289	100% CAPITAL PROTECTED NOTES ON NIKKEI 225 INDEX	12-Oct-2010	PLN	3.560.000	\$1.455.512	€ 1.036.994
MTN05052	XS0268364253	JPY/USD FX TARNs SWAP	29-Sep-2036	JPY	100.000.000	\$938.835	€ 716.794
MTN05054	XS0268364410	CAPITAL PROTECTED NOTE	6-Oct-2010	PLN	4.420.000	\$1.807.124	€ 1.287.504
MTN05042	XS0268364766	USDJPYFX SNOWBALL RANGE NOTE	29-Sep-2021	JPY	200.000.000	\$1.877.670	€ 1.433.589
MTN05063	XS0268576609	OPPORTUNITY NOTE 12.5% ON A BASKET OF 20 SHARES	29-Sep-2011	CHF	5.080.000	\$4.454.097	€ 3.271.931
MTN05066	XS0268620514	5YR CAPITAL PROTECTED ELN ON MSCI WORLD	5-Oct-2011	ILS	11.500.000	\$3.165.444	€ 2.416.924
MTN05070	XS0268789939	2YR UK BASKET DAILY ACC CALLABLE ELN	29-Sep-2008	GBP	1.250.000	\$2.188.250	€ 1.608.234
MTN05080	XS0268858502	CPN ON S&P PAN ASIA 50 HIGH DIVIDEND INDEX	2-Nov-2009	EUR	6.000.000	\$8.353.422	€ 6.000.000
MTN05089	XS0268992145	95% CPN ON 3 EMERGING MARKETS INDICES	26-Oct-2011	USD	3.500.000	\$3.500.000	€ 2.567.488
MTN05058	XS0268997532	ELN EXCHANGEABLE INTO MIZUHO FINANCIAL GROUP	26-Sep-2011	USD	6.100.000	\$6.100.000	€ 4.474.765
MTN05094	XS0269092366	CAPITAL PROTECTED BEST PROFILE NOTE	6-Oct-2009	GBP	950.000	\$1.663.070	€ 1.222.258
MTN05099	XS0269149497	CERTI PLUS ON DIV DAX	30-Oct-2009	EUR	2.700.000	\$3.759.040	€ 2.700.000
MTN05114	XS0269492038	ELN EXCHANGEABLE INTO TORAY INDUSTRIES INC	11-Oct-2011	JPY	312.840.000	\$2.937.051	€ 2.242.420
MTN05091	XS0269500665	ELN EXCH INTO MIZUHO FINANCIAL GROUP	11-Oct-2011	JPY	100.430.000	\$942.872	€ 719.877
MTN05121	XS0269529136	OPPORTUNITY NOTE ON BASKET OF 20SHARES	29-Sep-2011	CHF	8.500.000	\$7.452.721	€ 5.474.688
MTN05137	XS0269657135	CPPI LINKED TO FORTRUST IV HEDGE FUND INDEX	2-Mar-2017	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN05136	XS0269657994	CPPI LINKED TO FORTRUST IV HEDGE FUND INDEX	31-Jan-2017	EUR	10.500.000	\$14.618.489	€ 10.500.000
MTN05109	XS0269787858	CLN-CMC MAGNETICS CORP	5-Oct-2009	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN05142	XS0269866306	ELN EXCHBLE WORST OF SUMITOMO MITSUI FIN GRP	19-Oct-2009	JPY	500.000.000	\$4.694.175	€ 3.583.972
MTN05146	XS0269969027	OPPORTUNITY NOTE ON A BASKET OF 20 SHARES	13-Oct-2011	EUR	4.850.000	\$6.752.349	€ 4.850.000
MTN05151	XS0269969704	CAPITAL PROTECTED NOTE	3-Oct-2016	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN05152	XS0270174013	CPN ON TOKYO STOCK EXCHANGE REIT	24-Oct-2011	USD	6.000.000	\$6.000.000	€ 4.401.408
GDP00019	XS0270174872	URAN BASKET NOTE	17-Nov-2014	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN05159	XS0270184244	LB US AGGREGATE INDEX LINKED NOTES	30-Sep-2009	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN05161	XS0270220220	12YR ZERO	18-Oct-2018	EUR	15.840.000	\$22.053.034	€ 15.840.000
MTN05162	XS0270233397	ELN WORST OF TOYOTA MOTOR CORP & SUMITOMO MITSUI	19-Oct-2009	JPY	100.000.000	\$938.835	€ 716.794
MTN05165	XS0270249807	UK HOUSE PRICE INDEX NOTE	13-Apr-2009	GBP	1.000.000	\$1.750.600	€ 1.286.587
MTN05163	XS0270326217	USD AMORTIZING NOTE	17-Oct-2016	JPY	207.000.000	\$1.943.388	€ 1.483.765
MTN05158	XS0270328189	JPY JUSD FX TARNs NOTE	20-Oct-2036	JPY	300.000.000	\$2.816.505	€ 2.150.383
MTN05110	XS0270328858	2 YR CAPITAL PROTECTED ASIAN CALL NOTE	6-Oct-2008	USD	3.595.701	\$3.595.701	€ 2.637.691
MTN05179	XS0270482424	3 YR ELN ON CECE COMPOSITE INDEX	2-Nov-2009	EUR	1.514.000	\$2.107.847	€ 1.514.000
MTN05184	XS0270495160	DIVIDEND PROTECTOR ON 4 TELCO STOCKS	28-Dec-2009	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN05160	XS0270679722	FORD MOTOR COMPANY CREDIT LINKED NOTE	20-Dec-2011	USD	8.000.000	\$8.000.000	€ 5.868.545
MTN05186	XS0270683161	CAP PLUS NOTE	28-Feb-2017	EUR	18.800.000	\$26.174.056	€ 18.800.000
MTN05188	XS0270684565	CAPPLUS NOTE	28-Feb-2017	EUR	2.900.000	\$4.037.487	€ 2.900.000
MTN05187	XS0270685968	CAPPLUS NOTE	30-Dec-2016	EUR	1.350.000	\$1.879.520	€ 1.350.000
MTN05185	XS0270686859	CAPPLUS NOTE	30-Dec-2016	EUR	5.500.000	\$7.657.304	€ 5.500.000
MTN05194	XS0270752313	CALL INVERSE FLOATER NOTES	25-Oct-2036	EUR	2.500.000	\$3.480.593	€ 2.500.000
MTN05181	XS0270820177	JPY / USD FX TARNs NOTES	24-Oct-2036	JPY	100.000.000	\$938.835	€ 716.794
MTN05203	XS0270828584	PODIUM NOTES	25-Oct-2012	CHF	38.217.000	\$33.508.312	€ 24.614.840
MTN05200	XS0270926081	REPUBLIC OF PHILIPPINES	20-Oct-2016	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN05222	XS0270984957	COMPASS NOTE	28-Dec-2020	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN05212	XS0270986499	3 YEAR STERLING FRN	19-Oct-2009	GBP	25.000.000	\$43.765.000	€ 32.164.683
MTN05213	XS0270987547	CPN ON ALTERNATIVE ENERGY BASKET	1-Dec-2009	EUR	21.000.000	\$29.236.977	€ 21.000.000
MTN05215	XS0271141565	5 YRS AUTO REDEEM ELN ON BASKET OF BANKS	18-Oct-2011	GBP	12.490.000	\$21.864.994	€ 16.069.476
MTN05217	XS0271187634	2 YEAR CAPITAL PROTECTED ASIAN CALL NOTE	17-Oct-2008	USD	1.200.000	\$1.200.000	€ 880.282
MTN05218	XS0271188285	2 YR EU BANK BASKET DLY ACC ELN	20-Oct-2008	AUD	7.000.000	\$5.557.589	€ 3.726.377
GDP00023	XS0271201484	5 YEAR WELT SPRINT NOTE LINKED TO DJ EURO STOXX 50	25-Oct-2011	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN05237	XS0271522442	2 YR JAPAN BASKET DLY ACC CALL ELN	24-Oct-2008	JPY	335.000.000	\$3.145.097	€ 2.401.262
MTN05245	XS0271671793	CPN ON TSEREIT	31-Oct-2011	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN05246	XS0271720673	5 YR BASKET TRIGGER REDEEMABLE NOTES ON 3 GLOBAL I	1-Dec-2011	EUR	823.000	\$1.145.811	€ 823.000
MTN05252	XS0271794363	CLIQUE ON OMX SX5E NKY	24-Nov-2008	SEK	10.850.000	\$1.583.435	€ 1.123.351
MTN05250	XS0271795840	CLIQUE ON OMX NKY SX5E	24-Nov-2008	SEK	6.450.000	\$941.304	€ 667.799
MTN05251	XS0271820978	3 YR ELN ON REPSOL	26-Oct-2009	EUR	1.500.000	\$2.088.356	€ 1.500.000
MTN05254	XS0271893694	SWING NOTES ON A BASKET OF SHARES	22-Jan-2009	EUR	43.317.000	\$60.307.530	€ 43.317.000
MTN05257	XS0272052753	LEVERAGED NOTE ON NKY 150%	21-Oct-2011	USD	8.000.000	\$8.000.000	€ 5.868.545
MTN05258	XS0272080457	CPN LINKED TO GLG MULTI STRATEGY FUND	27-Oct-2021	JPY	1.000.000.000	\$9.388.350	€ 7.167.945
MTN05267	XS0272095216	5 YR NON CAP PROTECTED LEH BRS VOLATILITY ST I NOT	3-Nov-2011	EUR	13.077.000	\$18.206.283	€ 13.077.000
MTN05220	XS0272317131	S&P DIVERSIFIED TRENDS INDICATOR INDEX LINKED	24-Oct-2012	EUR	5.000.000	\$6.961.185	€ 5.000.000
GDP00021	XS0272318709	DIVIDEND BASKET NOTES	28-Jun-2012	EUR	19.653.000	\$27.361.634	€ 19.653.000
MTN05275	XS0272349332	2 YR EU BASKET DAILY ACC CALL ELN	31-Oct-2008	USD	6.550.000	\$6.550.000	€ 4.804.871
MTN05284	XS0272486753	CASH SETTLE BARRIER LOOKBACK LOW CALL ON EUROSTOXX	31-Jan-2010	EUR	662.000	\$921.661	€ 662.000
MTN05298	XS0272545434	CAP PROTECTED BEST PROFILE NOTE 100% GBP NOTES	3-Nov-2009	GBP	1.000.000	\$1.750.600	€ 1.286.587
MTN05299	XS0272574889	OMX NOTE	31-Oct-2011	SEK	10.000.000	\$1.459.387	€ 1.035.347
MTN05288	XS0272576827	ELN EXCHBLE INTO SHOWA DENKO K K STOCK	9-Nov-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN05278	XS0272577809	2 YR EUR BASKET DLY ACC CALLABLE ELN	31-Oct-2008	EUR	750.000	\$1.044.178	€ 750.000
MTN05305	XS0272617100	CAPITAL PROTECTED NOTE	1-Dec-2010	GBP	800.000	\$1.400.480	€ 1.029.270
MTN05304	XS0272617951	CAPITAL PROTECTED NOTE 100% CAP PR ON EPRA INDEX	1-Dec-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN05315	XS0272634535	BASKET LINKED NOTES	1-Dec-2010	USD	2.258.000	\$2.258.000	€ 1.656.397
MTN05316	XS0272635185	BASKET LINKED NOTES	1-Dec-2010	GBP	998.000	\$1.747.099	€ 1.294.014
MTN05321	XS0272783530	CPPI ON A BASKET OF PROPERTY INDICES	7-Feb-2017	EUR	6.171.000	\$8.591.495	€ 6.171.000
MTN05320	XS0272915116	2 YR GLOBAL BASKET DLY ACC CALL ELN	3-Nov-2008	USD	2.900.000	\$2.900.000	€ 2.127.347
MTN05322	XS0272915389	ELN EXCHBLE INTO DAIWA SECURITIES GROUP INC STOCK	9-Nov-2009	JPY	50.000.000	\$469.417	€ 358.397



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN05334	XS0273043629	10YR AUTOREDEEM REC NOTE ON BASKET OF 3 INDICES	10-Nov-2016	EUR	2,554,000	\$3,555,773	€ 2,554,000
MTN05319	XS0273044940	DIVIDEND PROTECTOR	2-Nov-2012	EUR	5,000,000	\$6,961,185	€ 5,000,000
MTN05333	XS0273083096	2 YR BNP PARIBAS DAILY ACC CALL ELN	3-Nov-2008	USD	1,200,000	\$1,200,000	€ 880,282
MTN05336	XS0273084656	ASIAN EXPOSURE	9-Dec-2013	EUR	2,222,000	\$3,093,551	€ 2,222,000
MTN05341	XS0273255058	INDEX TRIO NOTE - CAPITAL PROTECTED	3-Dec-2012	EUR	2,800,000	\$3,898,264	€ 2,800,000
MTN05347	XS0273584382	2YR CAP PROT NOTE LINKED TO NASDAQ 100 STOCK INDEX	6-Nov-2008	USD	5,000,000	\$5,000,000	€ 3,667,840
MTN05350	XS0273587302	2.75 YR HSBC HOLDINGS PLC DLY ACC CALL ELN	10-Aug-2009	USD	2,100,000	\$2,100,000	€ 1,540,493
MTN05369	XS0273666437	4 YEAR EQL ON DJ EUROSTOXX	9-Nov-2010	EUR	5,200,000	\$7,239,632	€ 5,200,000
MTN05392	XS0273678283	ALPHA SD3E VS SX5E	16-Nov-2011	EUR	10,000,000	\$13,922,370	€ 10,000,000
MTN05363	XS0273904044	2 YR UK BASKET DLY ACC CALL ELN	10-Nov-2008	GBP	1,600,000	\$2,800,960	€ 2,058,540
MTN05379	XS0273921568	2YR HK BASKET DLY ACC CALL ELN	13-Nov-2008	HKD	19,000,000	\$2,436,572	€ 1,794,637
MTN05396	XS0274087294	CPN LINKED TO STRATEGIC COMMODITIES FUND	1-Nov-2013	GBP	10,000,000	\$17,506,000	€ 12,865,873
MTN05397	XS0274127009	EUR FX BEST OF BASKET DIGITAL NOTE	13-May-2009	EUR	3,280,000	\$4,566,537	€ 3,280,000
MTN05416	XS0274443422	CPN ON DJ EUROSTOXX	18-Nov-2011	EUR	4,343,000	\$6,046,485	€ 4,343,000
MTN05415	XS0274445120	OPPORTUNITY NOTE	17-Nov-2008	CHF	5,497,000	\$4,819,719	€ 3,540,513
MTN05366	XS0274481786	4 YEAR EURO YEN MEDIUM TERM NOTE	6-Nov-2010	JPY	2,000,000,000	\$18,776,699	€ 14,335,890
MTN05404	XS0274497279	2 YR UK BASKET DLY ACC CALL ELN	14-Nov-2008	GBP	1,350,000	\$2,363,310	€ 1,736,893
MTN05422	XS0274755072	JPY / USD FX TARNs NOTE	28-Nov-2036	JPY	100,000,000	\$938,835	€ 716,794
MTN05451	XS0274890523	100% CAPITAL PROTECTED NOTE	22-Nov-2010	USD	4,000,000	\$4,000,000	€ 2,934,272
MTN05441	XS0275062916	CMC MAGNETICS CORP - CLN	16-Nov-2009	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN05453	XS0275071230	AREVO STRATEGY NOTE	24-Nov-2009	CHF	12,500,000	\$10,959,884	€ 8,051,011
MTN05125	XS0275174042	TRAMPOLINE NOTE	12-Oct-2010	SEK	3,500,000	\$510,785	€ 362,371
MTN05460	XS0275453438	2.75YR HSBC HOLDINGS PLC DLY ACC CALL ELN	24-Aug-2009	GBP	2,100,000	\$3,676,260	€ 2,701,833
MTN05466	XS0275536307	2YR EU BASKET DLY ACC CALL ELN	28-Nov-2008	USD	600,000	\$600,000	€ 440,141
MTN05472	XS0275721628	3 YR HSBC HOLD PLC DLY ACC CALL ELN	30-Nov-2009	USD	3,600,000	\$3,600,000	€ 2,640,845
MTN05475	XS0275725611	2 YR HSBC HLDGS PLC DLY ACC CALL ELN	28-Nov-2008	USD	3,050,000	\$3,050,000	€ 2,237,383
MTN05476	XS0275726007	2 YR HSBC HOLD PLC DLY ACC CALL ELN	28-Nov-2008	USD	3,250,000	\$3,250,000	€ 2,384,096
MTN05498	XS0275826484	CAPITAL PROTECTED NOTE	24-Nov-2009	GBP	960,000	\$1,680,576	€ 1,235,124
MTN05471	XS0275905270	ELN WORST OF COMSYS HLDGS CORP	7-Dec-2009	JPY	100,000,000	\$938,835	€ 716,794
MTN05488	XS0275908456	AUTOCALLABLE MEMORY COUPON NOTES LINKED TO BASKET	28-Nov-2009	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN05480	XS0275924578	2YR HSBC HLDGS PLC DAILY ACC CALLABLE ELN	1-Dec-2008	USD	3,500,000	\$3,500,000	€ 2,567,488
MTN05479	XS0275925112	2YR HSBC PLC HLDGS PLC DAILY ACC CALLABLE ELN	1-Dec-2008	USD	2,150,000	\$2,150,000	€ 1,577,171
MTN05497	XS0276047494	SELFUND KUMHO INDUSTRIAL CO - CLN	15-Jul-2010	USD	318,640,467	\$318,640,467	€ 233,744,474
MTN05500	XS0276072682	EUROSTOXX CALLABLE COUPON ACCUMULATOR	22-Nov-2010	EUR	7,533,000	\$10,487,721	€ 7,533,000
MTN05502	XS0276121307	DOUBLE RANGE NOTE ON CRUDE	1-Dec-2008	EUR	9,500,000	\$13,226,252	€ 9,500,000
MTN05495	XS0276139341	2YR HSBC HOLDINGS PLC DLY ACC CALL ELN	1-Dec-2008	USD	8,150,000	\$8,150,000	€ 5,978,580
MTN05481	XS0276147104	3YR HSBC HLDGS PLC DAILY ACC CALLABLE ELN	30-Nov-2009	USD	5,350,000	\$5,350,000	€ 3,924,589
MTN05482	XS0276148508	2YR HSBC HLDGS PLC DAILY ACC CALLABLE ELN	28-Nov-2008	HKD	19,000,000	\$2,436,572	€ 1,794,637
MTN05483	XS0276149738	2YR HSBC HOLDINGS PLC DAILY ACC CALLABLE ELN	1-Dec-2008	USD	4,550,000	\$4,550,000	€ 3,337,735
MTN05491	XS0276154738	2.5YR HSBC HOLDINGS PLC DLY ACC CALL ELN	1-Jun-2009	USD	3,450,000	\$3,450,000	€ 2,530,810
MTN05507	XS0276162327	S&P DTI NOTE	15-Dec-2010	EUR	32,497,000	\$45,243,526	€ 32,497,000
MTN05496	XS0276235495	CPPI ON MOMENTUM ALLWEATHER STRATEGIES II MASTER F	23-May-2012	CZK	104,616,057	\$5,913,827	€ 4,273,532
MTN05506	XS0276245700	5 YR EQUITY LINKED EXCHANGEABLE NOTE ON AZN LN	15-Dec-2011	GBP	12,000,000	\$21,007,200	€ 15,439,048
MTN05509	XS0276272936	4 YR ELN ON DJ EUROSTOXX	30-Nov-2010	EUR	5,300,000	\$7,378,856	€ 5,300,000
MTN05510	XS0276282737	AUTOCALL MEMORY COUPON NOTES LINK TO A BASKET	30-Nov-2009	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN05484	XS0276286993	2YR HSBC HOLDINGS PLC DLY ACC CALL ELN	1-Dec-2008	HKD	32,000,000	\$4,103,700	€ 3,022,546
MTN05508	XS0276341418	SD3P LINKED NOTE	24-Nov-2016	EUR	7,500,000	\$10,441,778	€ 7,500,000
MTN05513	XS0276437521	2YR HSBC HLDGS PLC DAILY ACC ELN	4-Dec-2008	USD	4,400,000	\$4,400,000	€ 3,227,700
MTN05520	XS0276438255	AVEVO NOTE	1-Dec-2012	EUR	10,000,000	\$13,922,370	€ 10,000,000
MTN05523	XS0276439493	3YR AUTOREDEEMABLE CAPITAL PROTECTED NOTE	1-Dec-2009	EUR	2,000,000	\$2,784,474	€ 2,000,000
MTN05524	XS0276441044	MAGNUM NOTES BONUS VI	16-Feb-2016	EUR	27,400,000	\$38,147,294	€ 27,400,000
MTN05518	XS0276444147	2 YR EU BASKET DAILY ACC CALL ELN	4-Dec-2008	USD	4,250,000	\$4,250,000	€ 3,117,664
MTN05526	XS0276510111	BASKET OF FUND LINKED NOTE	24-Nov-2012	USD	3,650,000	\$3,650,000	€ 2,677,523
MTN05531	XS0276598538	2YR HSBC HLDGS PLC DAILY ACC ELN	5-Dec-2008	USD	2,900,000	\$2,900,000	€ 2,127,347
MTN05530	XS0276599346	2 YR HSBC HLDGS PLC DAILY ACC CALL ELN	5-Dec-2008	USD	3,850,000	\$3,850,000	€ 2,824,237
MTN05529	XS0276600292	2 YR HSBC HLDGS PLC DAILY ACC CALL ELN	5-Dec-2008	USD	5,700,000	\$5,700,000	€ 4,181,338
MTN05533	XS0276619805	LEVERAGE CERTIFICATE ON EUROSTOXX	6-Dec-2011	EUR	18,000,000	\$25,060,266	€ 18,000,000
MTN05527	XS0276793311	2 YR EU BASKET DAILY ACC CALL ELN	5-Dec-2008	USD	1,700,000	\$1,700,000	€ 1,247,066
MTN05522	XS0276842894	ELN WORST OF SUMITOMO TITANIUM CORP & CANON	14-Dec-2009	JPY	100,000,000	\$938,835	€ 716,794
MTN05547	XS0276859609	AUTO-CALLABLE ABSOLUTE PERFORMER NOTE	5-Jan-2011	EUR	2,588,000	\$3,603,109	€ 2,588,000
MTN05548	XS0276868774	RENDEMENT EXPRESS NOTE	13-Dec-2014	EUR	3,500,000	\$4,872,830	€ 3,500,000
MTN05556	XS0277119797	EUR VANILLA ZERO	30-Nov-2011	EUR	4,852,000	\$6,755,134	€ 4,852,000
MTN05557	XS0277120027	5YR ZERO	30-Nov-2011	USD	5,800,000	\$5,800,000	€ 4,254,695
MTN05558	XS0277120456	5Y ZERO COUPON NOTES - CHF	30-Nov-2011	CHF	5,029,000	\$4,409,381	€ 3,239,083
MTN05554	XS0277121264	3 YR HSBC HOLDINGS PLC DLY ACC CALL ELN	7-Dec-2009	USD	1,400,000	\$1,400,000	€ 1,026,995
MTN05561	XS0277181243	2YR HSBC HOLDINGS PLC DLY ACC CALL ELN	8-Dec-2008	USD	3,100,000	\$3,100,000	€ 2,274,061
MTN05563	XS0277185152	CAP PROTECTED ALPHA NOTE	8-Dec-2011	EUR	10,410,000	\$14,493,187	€ 10,410,000
MTN05567	XS0277470943	WORST OF AUTOREDEEMER ON A BASKET OF SHARES	11-Dec-2011	USD	29,530,000	\$29,530,000	€ 21,662,265
MTN05570	XS0277538681	QUANTO ASIAN FX BASKET NOTE	2-Mar-2010	SEK	350,700,000	\$51,180,695	€ 36,309,610
MTN05574	XS0277722772	4 YR BEST OF ALPHA PROTECTOR	31-Jan-2011	HUF	636,000,000	\$3,674,535	€ 2,552,884
MTN05576	XS0277877469	5YR LADDER NOTE	14-Feb-2012	USD	2,563,000	\$2,563,000	€ 1,880,135
MTN05583	XS0278126510	4 YR AUTO REDEEM NOTES ON AN IBEX BASKET	14-Dec-2010	EUR	2,550,000	\$3,550,204	€ 2,550,000
MTN05594	XS0278216691	LEHMAN CRUDE LINKED WEDDING CAKE NOTES	15-Dec-2008	EUR	1,000,000	\$1,392,237	€ 1,000,000
MTN05595	XS0278222236	EUR FX BEST OF BASKET DIGITAL NOTE	15-Jun-2009	EUR	100,000	\$139,224	€ 100,000
MTN05597	XS0278266951	5 YR AUTOREDEEMABLE ELN TO BNP PARIBAS	27-Dec-2011	EUR	4,410,000	\$6,139,765	€ 4,410,000
MTN05599	XS0278290589	JPY/USD FX TARNs NOTE	29-Dec-2036	JPY	100,000,000	\$938,835	€ 716,794
MTN05603	XS0278320832	10 YR NOTE LINKED TO INFLATION	6-Dec-2016	EUR	5,000,000	\$6,961,185	€ 5,000,000
MTN05585	XS0278370696	3.5 YR HSBC HOLDINGS PLC DLY ACC CALL ELN	15-Jun-2010	USD	1,200,000	\$1,200,000	€ 880,282
MTN05607	XS0278449441	AUTOCALL MEMORY CPN NOTES LINK TO BASKET OF SHARES	18-Dec-2009	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN05612	XS0278450027	2.5 YR LADDER NOTE	28-Aug-2009	EUR	7,195,000	\$10,017,145	€ 7,195,000

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN05613	XS0278544274	CORP CREDIT LINKED NOTE - GATI LTD	6-Dec-2011	USD	5,000,000	\$5,000,000	€ 3,667,840
MTN05591	XS0278638258	FTD ARGENTINA BRAZIL VENEZUELA	22-Jun-2010	USD	230,000,000	\$230,000,000	€ 168,720,657
MTN05592	XS0278639579	FTD ARGENTINA BRAZIL VENEZUELA	21-Dec-2010	USD	350,000,000	\$350,000,000	€ 256,748,826
MTN05620	XS0278671382	AUTOCALLABLE MEMORY COUPON NOTES LINKED TO BASKET	19-Dec-2009	USD	3,000,000	\$3,000,000	€ 2,200,704
MTN05633	XS0278755052	5 YR WORST OF AUTOREDEEMABLE ELN	19-Dec-2011	USD	3,800,000	\$3,800,000	€ 2,787,559
MTN05650	XS0278981658	30YNC10Y FIXED RATE NOTE	18-Dec-2036	EUR	10,000,000	\$13,922,370	€ 10,000,000
MTN05643	XS0278983191	S&P DIVERSIFIED TREND INDICATOR NOTE	21-Jan-2013	EUR	6,432,000	\$8,954,868	€ 6,432,000
MTN05662	XS0279202682	MULTI INDEX REPLACEMENT RAINBOW CLIQUET	20-Jun-2009	EUR	2,750,000	\$3,828,652	€ 2,750,000
MTN05664	XS0279295595	AUTOCALLABLE MEMORY COUPON NOTES LINKED	22-Dec-2009	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN05661	XS0279324957	JPU/USD FX TARNIS SWAP	22-Dec-2016	JPY	200,000,000	\$1,877,670	€ 1,433,589
MTN05660	XS0279378532	JPY/USD FX TARNIS NOTE	18-Dec-2036	JPY	410,000,000	\$3,849,223	€ 2,938,857
MTN05677	XS0279424310	CERTIFICATE PLUS ON UBS	26-Dec-2009	CHF	7,828,740	\$6,864,167	€ 5,042,342
MTN05683	XS0279493398	DELTA ONE CERT ON THE TPX INDEX	18-Dec-2011	JPY	1,657,463,932	\$15,560,851	€ 11,880,610
MTN05701	XS0279612823	10YR OPTIMA NOTE	29-Dec-2016	EUR	10,000,000	\$13,922,370	€ 10,000,000
MTN05693	XS0279675150	4 YR AUTOREDEEMABLE NOTES ON AN IBEX BASKET	3-Jan-2011	EUR	2,430,000	\$3,383,136	€ 2,430,000
MTN05696	XS0279730435	CLN-CMC MAGNETICS CROP	29-Dec-2009	USD	3,000,000	\$3,000,000	€ 2,200,704
MTN05713	XS0279950637	100% CAPITAL GUARANTEED NOTE	28-Feb-2011	SEK	42,200,000	\$6,158,612	€ 4,369,163
MTN05706	XS0280063222	ELN EXCH INTO NOMURA REAL ESTATE STOCK	10-Jan-2012	USD	1,700,000	\$1,700,000	€ 1,247,066
MTN05719	XS0280164921	INDEX TRIO NOTE	27-Dec-2011	EUR	10,000,000	\$13,922,370	€ 10,000,000
MTN05740	XS0280166116	CAPITAL PROTECTED CPPI NOTE LINKED TO BASKET	28-Dec-2016	EUR	5,050,000	\$7,030,797	€ 5,050,000
MTN05728	XS0280223107	10YR CAPITAL PROTECTED CPPI NOTE LINKED TO THE FOR	4-Jul-2017	EUR	4,000,000	\$5,568,948	€ 4,000,000
MTN05727	XS0280241851	LEHMAN CRUDE LINKED WEDDING CAKE NOTES	29-Dec-2008	USD	2,500,000	\$2,500,000	€ 1,833,920
MTN05729	XS0280339077	AREVO 5 YR CP NOTE	28-Dec-2011	CHF	5,000,000	\$4,383,954	€ 3,220,404
MTN05735	XS0280371989	AUTOCALLABLE MEMORY COPN NOTES LINKED TO A BKT SH	29-Dec-2009	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN05738	XS0280372367	AUTOCALLABLE MEMORY CPN NOTES LINKED TO BKT SH	29-Dec-2009	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN05731	XS0280432526	8Y LEHMAN ZERO COUPON BOND	15-Dec-2014	EUR	3,000,000	\$4,176,711	€ 3,000,000
MTN05741	XS0280507715	CLN - CMC MAGNETICS CORP	11-Jan-2010	USD	3,000,000	\$3,000,000	€ 2,200,704
MTN05743	XS0280508952	AUD KNOCK-OUT POWER REVERSE DUAL CURRENCY NOTE	28-Dec-2036	JPY	300,000,000	\$2,816,505	€ 2,150,383
MTN05739	XS0280527408	PRINCIPAL PROTECTED WGT WLD BKT OF DJ EURO 50	29-Dec-2010	USD	1,500,000	\$1,500,000	€ 1,100,352
MTN05742	XS0280541573	ELN EXCHANGEABLE INTO KUBOTA CORP STOCK	10-Jan-2012	JPY	64,740,000	\$607,802	€ 464,053
MTN05753	XS0280723502	ELN WORST OF MIZUHO FG AND MITSUBISHI MATERIAL	12-Jan-2010	JPY	100,000,000	\$938,835	€ 716,794
MTN05762	XS0280725978	6YR ZERO COUPON BOND	15-Mar-2013	EUR	28,650,000	\$39,887,590	€ 28,650,000
MTN05766	XS0280903583	ELN WORST OF MIZUHO FG AND MATERIAL	12-Jan-2010	JPY	100,000,000	\$938,835	€ 716,794
MTN05764	XS0280903740	2 YR JAPAN BASKET DLY ACC CALL ELN	13-Jan-2009	JPY	140,000,000	\$1,314,369	€ 1,003,512
MTN05777	XS0280904714	2YR ING GROEP NV DAILY ACCRUAL CALLABLE ELN	9-Jan-2009	EUR	1,650,000	\$2,297,191	€ 1,650,000
MTN05710	XS0280981035	AUTOCALL MEMORY COUPON NOTES LINKED TO A BASKET	4-Jan-2010	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN05799	XS0281179811	USD / JPY KNOCK OUT DIGITAL SWAP	16-Jan-2037	JPY	2,000,000,000	\$18,776,699	€ 14,335,890
MTN05786	XS0281181809	DAIWA SECURITIES GROUP INC STOCK	17-Jan-2012	JPY	170,752,000	\$1,603,079	€ 1,223,941
MTN05793	XS0281184498	PYXIS HK BASKET	5-Jan-2009	HKD	10,000,000	\$1,282,406	€ 944,546
MTN05801	XS0281219385	AUTOCALLABLE MEMORY CPN NOTES LNK TO BKT OS SHARES	9-Jan-2010	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN05803	XS0281248723	ELN EXCHANGEABLE INTO MATSUSHITA ELECTRIC	17-Jan-2012	JPY	155,100,000	\$1,456,133	€ 1,111,748
MTN05802	XS0281385046	WORST OF MIZUHO FG AND ISHIKAWAJIMA HARIMA	19-Jan-2010	JPY	100,000,000	\$938,835	€ 716,794
MTN05810	XS0281421965	WORST OF MIZUHO FG AND ISHIKAWAJIMA HARIMA	25-Jan-2010	JPY	100,000,000	\$938,835	€ 716,794
MTN05813	XS0281423235	2 YR HK BASKET DLY ACC CALL ELN	12-Jan-2009	USD	1,900,000	\$1,900,000	€ 1,393,779
MTN05814	XS0281494335	ELN EXCHANGEABLE INTO TORAY INDUSTRIES	17-Jan-2012	JPY	129,024,000	\$1,211,322	€ 924,837
MTN05823	XS0281520352	WATER BOOSTER NOTE	12-Jan-2010	EUR	3,000,000	\$4,176,711	€ 3,000,000
MTN05837	XS0281706704	S&P DIVERSIFIED TRENDS INDICATOR	18-Jul-2011	EUR	5,000,000	\$6,961,185	€ 5,000,000
MTN05841	XS0281953207	2YR HK BASKET DAILY ACCRUAL CALLABLE ELN	19-Jan-2009	HKD	31,800,000	\$4,078,052	€ 3,003,655
MTN05833	XS0281959311	2 YR UK BASKET DLY ACC CALL ELN	16-Jan-2009	EUR	2,850,000	\$3,967,875	€ 2,850,000
MTN05842	XS0281969112	2 YR HK BASKET DLY ACC CALL ELN	19-Jan-2009	HKD	17,500,000	\$2,244,211	€ 1,652,955
MTN05847	XS0281973148	2.25YR EU BASKET DLY ACC CALL ELN	18-Apr-2009	USD	2,100,000	\$2,100,000	€ 1,540,493
MTN05849	XS0281979269	2 YR EU BASKET DLY ACC CALL ELN	20-Jan-2009	USD	1,750,000	\$1,750,000	€ 1,283,744
MTN05852	XS0281980432	2 YR EU BASKET BI-MTHLY DAILY ACC CALL ELN	19-Jan-2009	EUR	1,250,000	\$1,740,296	€ 1,250,000
MTN05850	XS0282034460	2 YR EU BASKET DLY ACC CALL ELN	19-Jan-2009	EUR	7,100,000	\$9,884,883	€ 7,100,000
MTN05869	XS0282145699	SEK QUANTO FX BASKET LINKED NOTE	12-Apr-2010	SEK	549,580,000	\$80,204,980	€ 56,900,586
MTN05878	XS0282208049	5 YR EQUITY LINKED NOTE ON DJ EUROSTOXX 50	9-Feb-2012	EUR	31,173,000	\$43,400,204	€ 31,173,000
MTN05879	XS0282208718	3 YR AUTOREDEEMABLE ELN ON BBVA AND TELEFONICA	9-Feb-2010	EUR	12,648,000	\$17,609,014	€ 12,648,000
MTN05888	XS0282452621	10 YR CAPITAL PROTECTED CPPI NOTE LINKED	12-May-2017	EUR	12,609,000	\$17,554,716	€ 12,609,000
MTN05889	XS0282574655	WORST OF MITSUBISHI ESTATE CO LTD AND HONDA	25-Jan-2010	JPY	50,000,000	\$469,417	€ 358,397
MTN05870	XS0282579290	2 YR JAPAN BASKET DAILY ACC CALL ELN	22-Jan-2009	JPY	100,000,000	\$938,835	€ 716,794
MTN05900	XS0282763035	2 YR EU BASKET DLY ACC CALL ELN	26-Jan-2009	USD	3,550,000	\$3,550,000	€ 2,604,167
MTN05903	XS0282764199	2 YR GLOBAL BASKET DLY ACC CALL ELN	26-Jan-2009	USD	10,150,000	\$10,150,000	€ 7,445,716
MTN05920	XS0282843068	TWIN WIN NOTE	24-Jan-2012	CHF	17,805,000	\$15,611,259	€ 11,467,860
MTN05915	XS0282866192	7YR AUTOREDEEMABLE ELN TO BBVA AND SANTANDER	31-Jan-2014	USD	7,756,000	\$7,756,000	€ 5,689,554
MTN05916	XS0282871358	AUTOCALLABLE MEMORY COUPON NOTES LINKED TO	24-Jan-2010	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN05917	XS0282872240	AUTO CALLABLE MEMORY COUPON NOTES LINKED	25-Jan-2012	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN05918	XS0282872752	AUTOCALLABLE MEMORY COUPON NOTES	25-Jan-2012	USD	1,500,000	\$1,500,000	€ 1,100,352
MTN05937	XS0283174927	5YR AUTOREDEEMABLE ELN TO BANCO SANTANDER	25-Jan-2012	EUR	3,050,000	\$4,246,323	€ 3,050,000
MTN05941	XS0283189016	2 YR GLOBAL BASKET DAILY ACC CALL ELN	26-Jan-2009	USD	4,250,000	\$4,250,000	€ 3,117,664
MTN05942	XS0283189875	2YR GLOBAL BASKET DAILY ACCRUAL CALLABLE ELN	26-Jan-2009	USD	3,000,000	\$3,000,000	€ 2,200,704
MTN05965	XS0283319837	ABSOLUTE PERFORMER NOTE	6-Apr-2011	EUR	10,913,000	\$15,193,482	€ 10,913,000
MTN05971	XS0283497005	CMS NOTE	31-Jan-2017	EUR	410,201,000	\$571,097,010	€ 410,201,000
MTN05975	XS0283630795	ELN INTO YAMATO HOLDINGS CO LTD	6-Feb-2012	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN05983	XS0283703345	5YR 90% CAPITAL PROTECTED EUR DEMONINATED NOTES	22-Jan-2012	EUR	8,000,000	\$11,137,896	€ 8,000,000
MTN05993	XS0283818671	AUTOCALLABLE MEMORY CPN NOTES LINKED TO A BKT OF S	30-Jan-2010	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN05995	XS0283819562	AUTOCALLABLE MEMORY CPN NOTES LINKED TO BKT OF SH	30-Jan-2010	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN06002	XS0283820065	5 YR AUTOREDEEMABLE ELN	30-Jan-2012	EUR	4,630,000	\$6,446,057	€ 4,630,000
MTN05984	XS0283914637	OUTPERFORMANCE CERTIFICATE ON THE TPX	30-Jan-2012	JPY	1,075,098,983	\$10,093,405	€ 7,706,250
MTN05985	XS0283944899	2 YR UK BASKET DLY ACC CALL ELN	30-Jan-2009	EUR	1,650,000	\$2,297,191	€ 1,650,000
MTN05998	XS0283951597	2.25 YRS US BASKET DAILY ACC CALL ELN	30-Apr-2009	USD	1,100,000	\$1,100,000	€ 806,925



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN06012	XS0284011599	5 YR CAPITAL GUARANTEED NOTE LINKED	7-Feb-2012	EUR	10,000,000	\$13,922.370	€ 10,000,000
MTN06014	XS0284084802	2 YR EU BASKET DAILY ACC CALL ELN	2-Feb-2009	USD	2,000,000	\$2,000,000	€ 1,467.136
MTN06013	XS0284114567	95% CAPITAL PROTECTED NOTES LINKED TO THE SP	31-Jul-2009	EUR	1,000,000	\$1,392.237	€ 1,000,000
MTN06020	XS0284162533	7 YR AUTOREDEEMABLE ELN	2-Feb-2014	EUR	9,270,000	\$12,906.037	€ 9,270,000
MTN06025	XS0284313847	PUBLIC OFFER BULL BEAR NOTE	6-Oct-2010	EUR	1,000,000	\$1,392.237	€ 1,000,000
MTN06024	XS0284314571	3 YR ELN ON DJ EUROSTOXX 50	1-Feb-2010	EUR	2,150,000	\$2,993.310	€ 2,150,000
MTN05824	XS0284375283	LITHUANIA CLN	20-Dec-2026	EUR	25,000,000	\$34,805.925	€ 25,000,000
MTN05825	XS0284376760	ESTONIA CLN	20-Dec-2026	EUR	20,000,000	\$27,844.740	€ 20,000,000
MTN05826	XS0284379350	CZECH REPUBLIC CLN	20-Dec-2026	EUR	35,000,000	\$48,728.295	€ 35,000,000
MTN05827	XS0284381257	SLOVAKIA CLN	20-Dec-2026	EUR	35,000,000	\$48,728.295	€ 35,000,000
MTN06021	XS0284490629	2 YR TWD NOTE LINKED	30-Jan-2009	USD	700.810	\$700.810	€ 514.092
MTN06036	XS0284511994	7YR AUTOREDEEMABLE ELN	7-Feb-2014	EUR	63,650,000	\$88,615.885	€ 63,650,000
MTN06028	XS0284513347	ELN EXCHANGEABLE INTO MITSUBISHI GAS	15-Feb-2010	JPY	80,000,000	\$751.068	€ 573.436
MTN06029	XS0284513933	ELN EXCHANGEABLE INTO MITSUBISHI GAS CHEMICAL CO	15-Feb-2010	JPY	50,000,000	\$469.417	€ 358.397
MTN06042	XS0284517413	ELN EXCHANGEABLE INTO TORAY INDUSTRIES INC STOCK	9-Feb-2010	JPY	100,000,000	\$938.835	€ 716.794
MTN06047	XS0284611869	8 YR PRINCIPAL PROTECTED NOTE	26-Jan-2015	EUR	5,700,000	\$7,935.751	€ 5,700,000
MTN06045	XS0284726683	WORST OF TOYOTA AND MITSUBISHI ESTATE CO LTD	8-Feb-2010	JPY	80,000,000	\$751.068	€ 573.436
MTN06050	XS0284731840	2 YR BNP PARIBAS DLY ACC CALL ELN	5-Feb-2009	GBP	1,750,000	\$3,063.550	€ 2,251.528
MTN06060	XS0284882114	REPLACEMENT CLIQUET NOTE	16-Feb-2009	EUR	1,000,000	\$1,392.237	€ 1,000,000
MTN06061	XS0284892261	7 YR AUTOREDEEMABLE ELN TO DEUTSCHE TELEKOM	8-Feb-2014	EUR	2,850,000	\$3,967.875	€ 2,850,000
MTN06069	XS0285045943	SYNTHETIC EXCHANGEABLE ON FRANCE TELECOM	7-Feb-2010	EUR	95,000,000	\$132,262.515	€ 95,000,000
MTN06066	XS0285049853	ELN EXCHANGEABLE INTO ORACLE CORP JAPAN STOCK	14-Feb-2012	JPY	50,196,000	\$471.258	€ 359.802
MTN06065	XS0285051750	ELN EXCHANGEABLE INTO TOHO TITANIUM CO LTD STOCK	16-Feb-2010	JPY	150,000,000	\$1,408.252	€ 1,075.192
MTN06064	XS0285052998	ELN WORST OF TOYOTA AND MITSUBISHI ESTATE CO LTD	16-Feb-2010	JPY	100,000,000	\$938.835	€ 716.794
MTN06077	XS0285200852	NIKKEI LINKED AUD NOTE	10-Feb-2014	AUD	2,400,000	\$1,905.459	€ 1,277.615
MTN06078	XS0285201660	WORST OF TOYOTA AND MITSUBISHI ESTATE CO LTD	16-Feb-2010	JPY	100,000,000	\$938.835	€ 716.794
MTN06080	XS0285385026	ELN WORST OF TOYOTA AND MITSUBISHI ESTATE CO LTD	16-Feb-2010	JPY	50,000,000	\$469.417	€ 358.397
MTN06101	XS0285422597	7YR AUTODEEMABLE ELN TO DEUTSCHE TELEKOM	8-Feb-2014	EUR	3,900,000	\$5,429.724	€ 3,900,000
MTN06092	XS0285456140	LB CAPITAL PROTECTED CERTIFICATES ON SWISS MARKET	8-Feb-2012	CHF	2,000,000	\$1,753.581	€ 1,288.162
MTN06086	XS0285457114	2 YR EU BASKET DAILY ACC CALLABLE ELN	9-Feb-2009	USD	3,800,000	\$3,800,000	€ 2,787.559
MTN06093	XS0285459243	ELN WORST OF TOYOTA AND MITSUBISHI ESTATE CO LTD	9-Feb-2010	JPY	50,000,000	\$469.417	€ 358.397
MTN06094	XS0285460845	2YR HK BASKET DAILY ACCRUAL CALLABLE ELN	9-Feb-2009	HKD	11,300,000	\$1,449.119	€ 1,067.337
MTN06102	XS0285498902	6YR CAPPED FLOATER - 100% PRINCIPAL PROTECTED	6-Feb-2015	EUR	4,000,000	\$5,568.948	€ 4,000,000
MTN06079	XS0285617683	ELN EXCHANGEABLE INTO AEON CREDIT SERVICE	23-Feb-2010	JPY	110,187,000	\$1,034.474	€ 789.814
MTN06107	XS0285620802	MTSUI SUMITOMO INSURANCE CO STOCK	15-Feb-2010	JPY	51,004,000	\$478.843	€ 365.594
MTN06106	XS0285639141	AUTOCALLABLE MEMORY COUPON NOTES LINKED	9-Feb-2010	USD	2,000,000	\$2,000,000	€ 1,467.136
MTN06113	XS0285759121	2YR EUROPEAN BASKET DAILY ACC CALLABLE ELN	12-Feb-2009	EUR	1,400,000	\$1,949.132	€ 1,400,000
MTN06120	XS0285769278	7YR AUTOREDEEMABLE ELN NOTE OT DEUTSCHE TELEKOM AND	28-Feb-2014	EUR	5,549,000	\$7,725.523	€ 5,549,000
MTN06117	XS0285799002	AEON CREDIT SERVICE CO LTD STOCK	15-Feb-2010	JPY	60,000,000	\$563.301	€ 430.077
MTN06118	XS0285799770	ELN EXCHANGEABLE INTO AEON CREDIT SERVICE CO LTD	22-Feb-2010	JPY	60,000,000	\$563.301	€ 430.077
MTN06130	XS0285837455	95% CAPITAL PROTECTED NOTES ON A BASKET OF SHARES	14-Feb-2009	USD	170,000	\$170,000	€ 124.707
MTN06122	XS0285864939	2.25 YR US BASKET DLY ACC CALL ELN	12-May-2009	USD	2,150,000	\$2,150,000	€ 1,577.171
MTN06133	XS0285922133	CHINA SECURITY NOTES IV	10-Apr-2013	EUR	5,082,000	\$7,075.348	€ 5,082,000
MTN06121	XS0285986534	CAPITAL PROTECTED NOTE	30-Oct-2009	EUR	843,000	\$1,173.656	€ 843,000
MTN06134	XS0286018758	5 YR AUTOREDEEMABLE ELN ON REPSOL AND TELEFONICA	15-Feb-2012	EUR	8,500,000	\$11,834.015	€ 8,500,000
MTN06136	XS0286031850	ELN EXCHANGEABLE INTO AEON CREDIT SERVICE CO LTD	22-Feb-2010	JPY	140,756,000	\$1,321.467	€ 1,008.931
MTN06140	XS0286034870	NIKKEI LINKED AUD NOTE	21-Feb-2014	AUD	1,250,000	\$992.427	€ 665.425
MTN06152	XS0286127021	RUCHI INFRASTRUCTURE LIMITED	16-Feb-2012	USD	7,000,000	\$7,000,000	€ 5,134.977
MTN06150	XS0286128771	2YR FTSE ASE 20 NOTES IN USD	15-Mar-2009	USD	501,000	\$501,000	€ 367.518
MTN06151	XS0286129159	2YR FTSE ASE 20 NOTES NOTES IN EUR	15-Mar-2009	EUR	1,434,000	\$1,996.468	€ 1,434,000
MTN06144	XS0286179923	100% CAP GUARANTEED NOTE LINK TO LARGE CAP VALUES	11-Apr-2011	SEK	39,200,000	\$5,720.796	€ 4,058.559
MTN06143	XS0286181077	100% CAP GUARANTEED NOTE LINK TO LARGE CAP GLOBAL	11-Apr-2011	SEK	47,200,000	\$6,888.306	€ 4,886.837
MTN06157	XS0286239925	AUTOREDEEMABLE ON TELEFONICA AND SANTANDER	14-Feb-2012	EUR	23,900,000	\$33,274.464	€ 23,900,000
MTN06154	XS0286242390	2YR US BASKET DAILY ACC CALLABLE ELN	17-Feb-2009	USD	1,000,000	\$1,000,000	€ 733.568
MTN06162	XS0286302988	CAPITAL PROTECTED NOTE	6-Apr-2010	EUR	1,620,000	\$2,255.424	€ 1,620,000
MTN06163	XS0286358261	CAPITAL PROTECTED NOTE	9-Feb-2012	EUR	1,200,000	\$1,670.684	€ 1,200,000
MTN06167	XS0286406177	AUTO CALLABLE EMMORY COUPON NOTES LINKED TO A BASK	15-Feb-2010	USD	2,000,000	\$2,000,000	€ 1,467.136
MTN06169	XS0286529093	BMA NOTES	23-Feb-2017	EUR	30,000,000	\$41,767.110	€ 30,000,000
MTN06174	XS0286531156	7YR AUTOREDEEMABLE ELN TO ING AND SAN	26-Feb-2014	EUR	34,900,000	\$48,589.071	€ 34,900,000
MTN06175	XS0286535223	EURTRY LINKED NOTE	30-Mar-2011	EUR	14,299,000	\$19,907.597	€ 14,299,000
MTN06176	XS0286586648	7 YR AUTOREDEEMABLE ELN TO POP AND SAN	16-Feb-2014	EUR	2,240,000	\$3,118.611	€ 2,240,000
MTN06183	XS0286634125	ELN WORST OF TOYOTA AND KAWASAKI HEAVY INDUSTRIES	22-Feb-2010	JPY	50,000,000	\$469.417	€ 358.397
MTN06179	XS0286637144	JPY/USD FX DIGITAL KNOCK-OUT SWAP	23-Feb-2037	JPY	50,000,000	\$469.417	€ 358.397
MTN06172	XS0286637656	3.5 YR HK BASKET DLY ACC CALL ELN	16-Aug-2010	USD	2,500,000	\$2,500,000	€ 1,833.920
MTN06190	XS0286747836	10NC1Y SINGLE CALLABLE FIXED NOTE	19-Feb-2017	EUR	10,000,000	\$13,922.370	€ 10,000,000
MTN06186	XS0286778476	2 YR EU BASKET DLY ACC CALL ELN	19-Feb-2009	EUR	5,350,000	\$7,448.468	€ 5,350,000
MTN06203	XS0286894380	CAPITAL PROTECTED NOTE	14-Mar-2010	GBP	4,350,000	\$7,615.110	€ 5,596.655
MTN06202	XS0286897219	LEVERAGE CERTIFICATE ON SX5E	8-Mar-2011	EUR	3,500,000	\$4,872.830	€ 3,500,000
MTN06201	XS0286900708	LEVERAGE CERTIFICATE ON SMI	8-Mar-2011	CHF	14,000,000	\$12,275.070	€ 9,017.133
MTN06206	XS0286994099	2 YR US BASKET DLY ACC CALL ELN	23-Feb-2009	USD	6,650,000	\$6,650,000	€ 4,878.228
MTN06208	XS0287004310	7YR AUTOREDEEMABLE ELN TO DEUTSCHE TELEKOM	20-Feb-2014	USD	1,500,000	\$1,500,000	€ 1,100.352
MTN06211	XS0287032790	EUR QUANTO FX BASKET LINKED NOTE	9-Jul-2009	EUR	1,896,000	\$2,639.681	€ 1,896,000
MTN06217	XS0287096688	3YR USD QUANTO STEEPENER NOTE	19-Feb-2010	EUR	35,000	\$48.728	€ 35,000
MTN06220	XS0287119480	CAPITAL PROTECTED NOTE	16-Feb-2010	USD	4,000,000	\$4,000,000	€ 2,934.272
MTN06212	XS0287160104	5 YR AUTOREDEEMABLE ELN ON DJ EUROSTOXX 50	2-Mar-2012	EUR	3,160,000	\$4,399.469	€ 3,160,000
MTN06223	XS0287234313	7YR AUTOREDEEMABLE ELN TO DEUTSCHE TELEKOM AND FRA	20-Feb-2014	EUR	11,000,000	\$15,314.607	€ 11,000,000
MTN06219	XS0287235047	AUTOREDEEMER NOTE	7-Sep-2010	EUR	3,000,000	\$4,176.711	€ 3,000,000
MTN06226	XS0287237761	2YR US BASKET DAILY ACC CALLABLE ELN	23-Feb-2009	USD	5,950,000	\$5,950,000	€ 4,364.730
MTN06227	XS0287308299	USD KOCK OUT	23-Feb-2037	USD	1,600,000	\$1,600,000	€ 1,173.709
MTN06239	XS0287442692	5 YR AUTOREDEEMABLE ELN ON TOYOTA AND VEOLIA	22-Feb-2012	EUR	7,000,000	\$9,745.659	€ 7,000,000

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR	
MTN06238	XS0287443237	5 YR ELN NOTE ON DJ EUROSTOXX 50	22-Feb-2012	EUR	3,000,000	\$4,176,711	€ 3,000,000	
MTN06242	XS0287474976	NIKKEI LINKED AUD NOTE	24-Feb-2014	AUD	2,250,000	\$1,786,368	€ 1,197,764	
MTN06243	XS0287476161	NITTO DENKO CORP STOCK	23-Feb-2012	JPY	153,510,000	\$1,441,206	€ 1,100,351	
MTN06245	XS0287478456	MITSUBISHI UFJ FIN GRO STOCK	23-Feb-2010	JPY	51,090,000	\$479,651	€ 366,210	
MTN06246	XS0287541089	ELN EXCHBLE INTO MIZUHO FINANCIAL GRP STOCK	8-Mar-2010	USD	500,000	\$500,000	€ 366,784	
MTN06256	XS0287569924	10 Y LEHMAN CMS STEEPENER	9-Mar-2017	EUR	3,257,000	\$4,534,516	€ 3,257,000	
MTN06263	XS0287672694	DUTCH POWER NOTES	13-Mar-2013	EUR	12,734,000	\$17,728,746	€ 12,734,000	
MTN06272	XS0287860265	CAP GTEED NOTES ON DJ EUROSTOXX 50	5-Mar-2015	EUR	30,000,000	\$41,767,110	€ 30,000,000	
MTN06261	XS0287869050	2 YR US BASKET DAILY ACC CALL ELN	23-Feb-2009	USD	3,300,000	\$3,300,000	€ 2,420,775	
MTN06281	XS0287900152	AUTOCALLABLE MEMORY COUPON NOTES LINKED	26-Feb-2010	USD	2,500,000	\$2,500,000	€ 1,833,920	
MTN06287	XS0287987332	ELN EXCHBLE INTO NEC CORP STOCK	1-Mar-2012	JPY	155,295,000	\$1,457,964	€ 1,113,146	
MTN06288	XS0287989031	PYXIS FIXED RATE NOTE	28-Feb-2011	HKD	14,250,000	\$1,827,429	€ 1,345,978	
MTN06289	XS0287990047	PYXIS FIXED RATE NOTE	28-Feb-2011	USD	2,027,000	\$2,027,000	€ 1,486,942	
MTN06299	XS0288035164	5 YR ELN ON DJ EUROSTOXX 50	27-Feb-2012	EUR	4,000,000	\$5,568,948	€ 4,000,000	
MTN06300	XS0288040834	3 YR AUTOREDEEMABLE ELN ON BBVA AND TELEFONICA	26-Feb-2010	EUR	850,000	\$1,183,401	€ 850,000	
MTN06296	XS0288138729	2YR EU BASKET DAILY ACCRUAL CALLABLE ELN	27-Feb-2009	CHF	2,450,000	\$2,148,137	€ 1,577,998	
MTN06306	XS0288215220	LEHMAN BASKET LINKED NOTES	30-Sep-2011	USD	1,308,000	\$1,308,000	€ 959,507	
MTN06307	XS0288216111	COMMODITY LINKED BASKET SWAP	30-Sep-2011	GBP	1,136,000	\$1,988,682	€ 1,461,563	
MTN06332	XS0288291593	20% LOCKER NOTE ON A BASKET OF 3 INDICES	30-Sep-2011	GBP	1,000,000	\$1,750,600	€ 1,286,587	
MTN06313	XS0288341448	7 YR AUTOREDEEMABLE ELN TO DEUT TELEKOM AND FR TEL	23-Feb-2014	EUR	9,150,000	\$12,738,969	€ 9,150,000	
MTN06314	XS0288356123	CAPITAL PROTECTED NOTE	28-Feb-2010	EUR	2,270,000	\$3,160,378	€ 2,270,000	
MTN06312	XS0288391971	8YRS NOTE LINKED TO N225	27-Feb-2015	EUR	7,860,000	\$10,942,983	€ 7,860,000	
MTN06322	XS0288428484	HOYA CORP STOCK	4-Mar-2010	JPY	100,270,000	\$941,370	€ 718,730	
MTN06310	XS0288524795	CAPITAL PROTECTED CPPI NOTE LINKED TO A BAKKET	6-Apr-2017	EUR	8,900,000	\$12,390,909	€ 8,900,000	
MTN06337	XS0288569972	2 YR GLOBAL BANK BASKET DLY ACC CALL ELN	2-Mar-2009	USD	1,300,000	\$1,300,000	€ 953,638	
MTN06340	XS0288589228	ELN WORST OF TOYOTA AND MITSUBISHI	8-Mar-2010	JPY	100,000,000	\$938,835	€ 716,794	
MTN06333	XS0288610016	7 YR AUTOREDEEMABLE ELN TO TELEFONICA AND ABN AMRO	9-Mar-2014	USD	3,150,000	\$3,150,000	€ 2,310,739	
MTN06353	XS0288702052	25Y OTC AREVO STRATEGY IN EUR	27-Feb-2032	EUR	7,000,000	\$9,745,659	€ 7,000,000	
MTN06352	XS0288704264	USD DENOMINATED FX BEST OF DIGITAL NOTE	9-Sep-2009	USD	2,150,000	\$2,150,000	€ 1,577,171	
MTN06370	XS0288741464	3Y OIL CALL SPREAD NOTES	5-Mar-2010	USD	1,464,000	\$1,464,000	€ 1,073,944	
MTN06345	XS0288760761	2 YR EUROPEAN BASKET DLY ACC CALL ELN	2-Mar-2009	EUR	1,300,000	\$1,809,908	€ 1,300,000	
MTN06790	XS0288781502	20 LOCKER NOTE	30-Sep-2011	USD	1,200,000	\$1,200,000	€ 880,282	
MTN06349	XS0288782658	JPY/USD FX TARNs NOTE	9-Mar-2037	JPY	450,000,000	\$4,224,757	€ 3,225,575	
MTN06361	XS0288802605	2 YR US BASKET DAILY ACC CALL ELN	2-Mar-2009	USD	1,600,000	\$1,600,000	€ 1,173,709	
MTN06350	XS0289002957	ELN EXCHANGEABLE INTO HOYA CORP STOCK	6-Mar-2012	JPY	113,575,000	\$1,066,282	€ 814,099	
MTN06363	XS0289004490	RESONA HDGS INC STOCK	15-Mar-2010	JPY	50,127,000	\$470,610	€ 359,308	
MTN06371	XS0289028085	ASIAN BASKET	14-May-2010	SEK	186,400,000	\$27,202,970	€ 19,298,863	
MTN06375	XS0289067497	ASSET ALLOCATION RAINBOW NOTE	5-Mar-2010	USD	2,000,000	\$2,000,000	€ 1,487,136	
MTN06271	XS0289069519	ITRAXX EUROPE SERIES 6	20-Dec-2015	EUR	15,000,000	\$20,883,555	€ 15,000,000	
MTN06362	XS0289100967	ELN EXCHANGEABLE INTO TOKYO ELECTRON LTD	6-Mar-2012	JPY	213,120,000	\$2,000,845	€ 1,527,632	
MTN06372	XS0289151283	ELN EXCHANGEABLE INTO ISHKAJIMA HARIMA HV IND	2-Mar-2012	JPY	100,540,000	\$943,905	€ 720,665	
MTN06373	XS0289151879	PRINCIPAL PROTECTED NIKKEI LINKED 15YR NOTES	2-Mar-2022	USD	3,000,000	\$3,000,000	€ 2,200,704	
MTN06380	XS0289152331	NIKKEI LINKED AUD NOTE	7-Mar-2014	AUD	2,050,000	\$1,627,580	€ 1,091,296	
MTN06379	XS0289153651	NIKKEI LINKED AUD NOTE	7-Mar-2014	AUD	2,000,000	\$1,587,883	€ 1,064,679	
MTN06378	XS0289154030	SOFTBANK CORP STOCK	8-Mar-2010	JPY	50,000,000	\$469,417	€ 358,397	
MTN06374	XS0289154972	ELN EXCH INTO MIZUHO FINANCIAL GROUP INC STOCK	8-Mar-2012	JPY	389,388,000	\$3,655,711	€ 2,791,112	
MTN06389	XS0289253287	5 YR AUTOREDEEMABLE ELN	22-Mar-2012	EUR	5,090,000	\$7,086,486	€ 5,090,000	
MTN06368	XS0289261546	7 YR AUTOREDEEMABLE ELN TO DEUTSCHE TELE AND FRANC	31-Mar-2014	USD	1,863,000	\$1,863,000	€ 1,366,637	
MTN06388	XS0289323320	NEE CORP STOCK	6-Mar-2012	JPY	60,576,000	\$568,709	€ 434,205	
MTN06384	XS0289324641	ELN EXCHBLE INTO EBARA CORP STOCK	9-Mar-2010	JPY	123,768,000	\$1,161,977	€ 887,162	
MTN06392	XS0289338948	JPY / USD FX TARNs NOTE	9-Mar-2037	JPY	90,000,000	\$844,951	€ 645,115	
MTN06399	XS0289482639	ELN EXCHBLE INTO MITSUI MINING & SMELTING STOCK	6-Mar-2012	JPY	50,328,000	\$472,497	€ 360,748	
MTN06398	XS0289483017	NIKKEI LINKED JPY NOTE	7-Mar-2014	JPY	210,000,000	\$1,971,553	€ 1,505,268	
MTN06397	XS0289484171	NIKKEI LINKED AUD NOTES	7-Mar-2014	AUD	1,550,000	\$1,230,609	€ 825,126	
MTN06394	XS0289487943	ELN EXCHBLE INTO TOHO CO LTD STOCK	9-Mar-2012	JPY	100,926,000	\$947,529	€ 723,432	
MTN06405	XS0289511320	BASF SYNTHETIC EXCHANGEABLE	9-Mar-2010	EUR	50,000,000	\$69,611,850	€ 50,000,000	
MTN06408	XS0289536400	JPY/USD FX TARNs SWAP	16-Mar-2037	JPY	100,000,000	\$938,835	€ 716,794	
MTN06410	XS0289550658	SGD-DENOMINATED FX BEST OF BASKET DIGITAL NOTE	16-Sep-2009	SGD	1,150,000	\$795,287	€ 576,499	
MTN06422	XS0289659400	7 YR AUTO CALLABLE NOTE ON AXA SA	7-Mar-2014	EUR	1,140,000	\$1,587,150	€ 1,140,000	
MTN06381	XS0289701962	2 YR USD NOTE LINK TO A BASKET OF 6 GLOBAL RETAIL	3-Mar-2009	USD	6,637,000	\$6,637,000	€ 4,868,691	
MTN06423	XS0289717968	5 YRS CAP PROT PORT ALPHA NOTE	8-Mar-2012	EUR	740,000	\$1,030,255	€ 740,000	
MTN06427	XS0289723263	2 YR AUTOREDEEMABLE ELN TO BANCO SANTANDER AND BAN	9-Mar-2009	EUR	1,950,000	\$2,714,862	€ 1,950,000	
MTN06416	XS0289746470	WORST OF ISHKAJIMA AND NOMURA HDGS INC	16-Mar-2010	JPY	100,000,000	\$938,835	€ 716,794	
MTN06418	XS0289748252	ELN WORST OF TOYOTA AND MITSUBISHI ESTATE CO LTD	15-Mar-2010	JPY	50,000,000	\$469,417	€ 358,397	
MTN06421	XS0289748682	2 YR UK BASKET DAILY ACC CALL ELN	9-Mar-2009	GBP	2,500,000	\$4,376,500	€ 3,216,468	
MTN06438	XS0289830936	HOYA CORP STOCK	13-Mar-2012	JPY	50,268,000	\$471,934	€ 360,318	
MTN06436	XS0289837436	ELN EXCHBLE INTO EBARA CORP STOCK	6-Mar-2012	JPY	100,300,000	\$941,651	€ 718,945	
MTN06442	XS0289922113	CLIQUE OPTIMA NOTE	12-Mar-2017	CHF	5,000,000	\$4,383,954	€ 3,220,404	
MTN06444	XS0289940289	7YR AUTO REDEEMABLE ELN TO DEUTSCHE TELEKOM	12-Mar-2014	USD	1,000,000	\$1,000,000	€ 733,568	
MTN06432	XS0290092955	JPY/USD FX TARNs NOTE	16-Mar-2017	JPY	400,000,000	\$3,755,340	€ 2,867,178	
MTN06447	XS0290093847	USD/JPY CALLABLE REVERSE PRDC NOTE	16-Mar-2037	JPY	100,000,000	\$938,835	€ 716,794	
MTN06448	XS0290094738	AUD DENOMINATED FX TARNs NOTE	16-Mar-2017	AUD	1,000,000	\$793,941	€ 532,340	
MTN06433	XS0290095628	JPY/AUD FX TARNs NOTE	16-Mar-2017	JPY	160,000,000	\$1,502,136	€ 1,146,871	
MTN06434	XS0290096600	JPY/AUD FX TARNs SWAP	16-Mar-2017	JPY	180,000,000	\$1,689,903	€ 1,290,230	
MTN06460	XS0290100139	ELN EXCH INTO TORAY IND INC STOCK	13-Mar-2012	JPY	330,336,000	\$3,101,310	€ 2,367,830	
MTN06463	XS0290106508	5 YEARS CALLABLE ELN DIGITAL COUPON TYPE	19-Mar-2012	JPY	121,344,000	\$1,139,220	€ 869,787	
MTN06462	XS0290107225	ELN EXCHANGEABLE INTO NEC CORP STOCK	14-Mar-2012	JPY	103,200,000	\$968,878	€ 739,732	
MTN06451	XS0290111177	ELN EXCHANGEABLE INTO KANSAI ELECTRIC POWER INC	22-Mar-2012	JPY	190,000,000	\$1,783,786	€ 1,361,910	
MTN06452	XS0290111417	ELN WORST OF TOYOTA AND NIPPON STEEL CORP	15-Mar-2010	JPY	50,000,000	\$469,417	€ 358,397	
MTN06468	XS0290250454	5 YR AUTOREDEEMABLE ELN ON DEUTSCHE TELECOM	13-Mar-2012	EUR	2,650,000	\$3,689,428	€ 2,650,000	



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN06467	XS0290251007	5YR AUTOREDEEMABLE ELN ON EUROSTOXX 50	13-Mar-2012	EUR	11.510.000	\$16.024.648	€ 11.510.000
MTN06367	XS0290294742	CPN LONG SHORT CDX NOTE	27-Mar-2014	EUR	3.346.300	\$4.658.843	€ 3.346.300
MTN06455	XS0290363497	2YR JAPAN BASKET DAILY ACC CALLABLE ELN	13-Mar-2009	JPY	520.000.000	\$4.881.942	€ 3.727.331
MTN06465	XS0290366243	NIKKEI LINKED AUD NOTE	20-Mar-2014	AUD	1.700.000	\$1.349.700	€ 904.977
MTN06477	XS0290440667	AUTOCALL MEMORY CPN NOTE LINK TO BASKET OF SHARES	14-Mar-2010	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN06473	XS0290555480	ISHIKAWAJIMA HARIMA HVY IND STOCK	15-Mar-2010	JPY	90.000.000	\$844.951	€ 645.115
MTN06474	XS0290556454	ELN EXCHANGEABLE INTO DAIWA SECURITIES GROUP	22-Sep-2008	JPY	210.000.000	\$1.971.553	€ 1.505.268
MTN06484	XS0290557692	2 YR US BASKET DLY ACC CALL ELN	16-Mar-2009	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN06472	XS0290563740	ELN EXCHBLE INTO KANSAI ELECTRIC POWER INC STOCK	21-Mar-2012	JPY	50.000.000	\$469.417	€ 358.397
MTN06499	XS0290588572	EUR 100% CAP PROTECTED NOTE ON THE S AND P PAN	2-Apr-2010	EUR	4.000.000	\$5.568.948	€ 4.000.000
MTN06494	XS0290596161	REVERSE CONVERTIBLE NOTE	15-Sep-2008	EUR	5.052.000	\$7.033.581	€ 5.052.000
MTN06500	XS0290654978	8YR AUTOREDEEMABLE ELN ON WORLD INDEX BASKET	16-Mar-2015	EUR	14.850.000	\$20.674.719	€ 14.850.000
MTN06490	XS0290694925	2 YR EU BASKET DAILY ACC CALL ELN	16-Mar-2009	USD	2.350.000	\$2.350.000	€ 1.723.885
MTN06507	XS0290716595	AUD CALLABLE & KNOCK OUT POWER REVERSE DUAL CUR NO	27-Mar-2037	JPY	150.000.000	\$1.408.252	€ 1.075.192
MTN06502	XS0290717486	AUD CALLABLE & KNOCK OUT POWER REVERSE DUAL CUR NO	13-Mar-2037	JPY	200.000.000	\$1.877.670	€ 1.433.589
MTN06510	XS0290766269	ELN EXCH INTO EBARA CORP STOCK	16-Mar-2012	JPY	188.100.000	\$1.765.949	€ 1.348.290
MTN06506	XS0290770378	ELN EXCHBLE INTO AEON CREDIT SERVICE CO LTD STOCK	24-Sep-2008	JPY	60.060.000	\$563.864	€ 430.507
MTN06508	XS0290772077	NIKKEI LINKED AUD NOTE	20-Mar-2014	AUD	1.100.000	\$873.335	€ 585.574
MTN06521	XS0290836658	BULL BEAR NOTE	16-Sep-2010	EUR	750.000	\$1.044.178	€ 750.000
MTN06532	XS0290837383	3 YEAR CAPITAL PROTECTED NOTE	21-Mar-2010	CHF	3.500.000	\$3.068.768	€ 2.254.283
MTN06525	XS0290975340	NIKKEI LINKED AUD NOTE	20-Mar-2014	AUD	2.450.000	\$1.945.156	€ 1.304.232
MTN06524	XS0290976157	ELN EXCHBLE INTO ISHIKAWAJIMA STOCK	24-Sep-2008	JPY	100.788.000	\$946.233	€ 722.443
MTN06518	XS0290977049	ELN EXCHANGEABLE INTO JFE HOLDINGS INC STOCK	19-Mar-2012	JPY	50.260.000	\$471.858	€ 360.261
MTN06517	XS0290980340	ELN EXCH INTO SHINKO SECURITIES CO LTD STOCK	16-Mar-2012	JPY	100.160.000	\$940.337	€ 717.941
MTN06516	XS0290986206	TORAY INDUSTRIES STOCK	21-Mar-2012	AUD	1.400.000	\$1.111.518	€ 745.275
MTN06501	XS0290989309	ELN EXCH INTO SOFTBANK CORP STOCK	15-Mar-2010	JPY	125.000.000	\$1.173.544	€ 895.993
MTN06534	XS0290989994	PRINCIPAL PROTECTED NIKKEI LINKED 10YR NOTE	20-Mar-2017	JPY	500.000.000	\$4.694.175	€ 3.583.972
MTN06526	XS0290993590	NIKKEI LINKED USD NOTE	20-Mar-2014	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN06541	XS0291131141	ALPHA PROTECTOR SD3E VS SX5E	16-Mar-2012	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN06535	XS0291145364	CLN- RITEK CORP	19-Mar-2010	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN06537	XS0291152576	8 YEAR AUTOCALLABLE NOTE ON HSBC	19-Mar-2015	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN06540	XS0291251808	2YR JAPAN BASKET DAILY ACC CALLABLE ELN	23-Mar-2009	JPY	140.000.000	\$1.314.369	€ 1.003.512
MTN06554	XS0291347234	5YR AUTOREDEEMABLE ELN TO BANCO SANTANDER	20-Mar-2012	EUR	3.200.000	\$4.455.158	€ 3.200.000
MTN06576	XS0291396959	CLIQUE NOTE ON DJ EUROSTOXX 50 INDEX	19-Mar-2009	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN06566	XS0291463221	ELN EXCH INTO CHUBU ELECTRIC POWER CO INC	16-Sep-2008	JPY	100.000.000	\$938.835	€ 716.794
MTN06567	XS0291463734	ELN EXCHANGEABLE INTO ISHIKAWAJIMA HARIMA HVY IND	23-Mar-2010	JPY	80.000.000	\$751.068	€ 573.436
MTN06570	XS0291464385	ELN WORST OF MITSUBISHI RAYON, MATERIAL AND ESTATE	23-Mar-2010	JPY	100.000.000	\$938.835	€ 716.794
MTN06594	XS0291646577	TWIN WIN NOTES ON S&P 500 INDEX IN EUR	19-Mar-2013	EUR	14.999.993	\$20.883.546	€ 14.999.993
MTN06584	XS0291655057	ELN EXCHANGEABLE INTO NAKAYAMA STEEL WORKS LTD	3-Apr-2012	JPY	100.386.000	\$942.459	€ 719.561
MTN06586	XS0291656022	ELN EXCHANGEABLE INTO FURUKAWA ELECTRIC CO LTD	25-Mar-2010	JPY	90.000.000	\$844.951	€ 645.115
MTN06588	XS0291657004	ELN WORST OF SUMITOMO METAL MINING CO LTD	24-Sep-2008	JPY	50.000.000	\$469.417	€ 358.397
MTN06593	XS0291659471	ELN EXCHBLE INTO DAIWA SECURITIES GROUP INC STOCK	22-Mar-2012	JPY	81.760.000	\$767.591	€ 586.051
MTN06577	XS0291660644	ELN EXCH INTO ELPIDA MEMORY INC STOCK	15-Mar-2010	JPY	100.320.000	\$941.839	€ 719.088
MTN06580	XS0291662343	ELN EXCHBLE INTO NEC CORP STOCK	21-Mar-2012	JPY	112.013.000	\$1.051.617	€ 802.903
MTN06609	XS0291869955	JPY/USD FX TR=ARNS NOTE	27-Mar-2037	JPY	240.000.000	\$2.253.204	€ 1.720.307
MTN06600	XS0291873122	JPY/USD FX TARNs NOTE	23-Mar-2037	JPY	50.000.000	\$469.417	€ 358.397
MTN06602	XS0291905858	ELN EXCHANGEABLE INTO NGK SPARK PLUG	24-Sep-2008	JPY	50.000.000	\$469.417	€ 358.397
MTN06620	XS0291974664	GSCI AGRICULTURE TOTAL RETURN TRACKER NOTE	23-Mar-2009	USD	2.300.000	\$2.300.000	€ 1.687.207
MTN06645	XS0292153672	100% CAP PROT NOTE LINK TO BASKET OF STOCKS	12-Apr-2012	USD	6.380.000	\$6.380.000	€ 4.680.164
MTN06629	XS0292198420	2YR EU BASKET DAILY ACCRUAL CALLABLE ELN	23-Mar-2009	EUR	1.500.000	\$2.088.356	€ 1.500.000
MTN06640	XS0292217311	ELN WORST OF TAKASHIMAYA CO LTD AND KDDI	6-Apr-2010	JPY	100.000.000	\$938.835	€ 716.794
MTN06634	XS0292220455	ELN EXCHANGEABLE INTO KAWASAKI HEAVY INDUSTRIES	24-Sep-2008	JPY	50.000.000	\$469.417	€ 358.397
MTN06618	XS0292221008	CALL NOTE ON NIKKEI 225	25-Mar-2027	JPY	400.000.000	\$3.755.340	€ 2.867.178
MTN06623	XS0292221776	NIKKEI LINK JPY NOTE	5-Apr-2014	JPY	120.000.000	\$1.126.602	€ 860.153
MTN06670	XS0292248977	5 YR BASKET NOTE LINKED TO BASKET OF INDIAN SHARES	8-May-2012	USD	10.434.000	\$10.434.000	€ 7.654.049
MTN06655	XS0292305280	AUD CALLABLE & KNOCK OUT POWER REVERSE DUAL CN	30-Mar-2037	JPY	100.000.000	\$938.835	€ 716.794
MTN06653	XS0292336673	LB 4YRS USD INCOME DRIVER NOTES	16-Mar-2012	USD	5.157.000	\$5.157.000	€ 3.783.011
MTN06654	XS0292337309	2 YR GLOBAL BANK BASKET DAILY ACC CALLABLE ELN	26-Mar-2009	USD	1.700.000	\$1.700.000	€ 1.247.066
MTN06671	XS0292459327	LBGS	26-Mar-2010	USD	1.405.000	\$1.405.000	€ 1.030.663
MTN06646	XS0292467189	ELN EXCH INTO MITSUI MINING & SMELTING CO	19-Mar-2012	JPY	51.975.000	\$487.959	€ 372.554
MTN06662	XS0292471454	ELN EXCHANGEABLE INTO SUMITOMO MITSUI FINANCIAL	9-Apr-2010	JPY	51.060.000	\$479.369	€ 365.995
MTN06647	XS0292502514	REPUBLIC OF PHILIPPINES	20-Mar-2017	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN06672	XS0292505459	CAPITAL PROTECTED NOTE	27-Mar-2011	EUR	200.000	\$278.447	€ 200.000
MTN06675	XS0292528311	6 YR NON CAPITAL PROTECTED LEHMAN BROS AREVO NOTE	30-Mar-2013	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN06676	XS0292529129	3Y CHF CAPITAL PROT NOTE LINK TO THE LEHMAN AREVO	30-Mar-2010	CHF	24.000.000	\$21.042.978	€ 15.457.942
MTN06665	XS0292540019	JPY/USD FX TARNs NOTE	27-Mar-2037	JPY	100.000.000	\$938.835	€ 716.794
MTN06674	XS0292542494	AREVO STRATEGY NOTE	30-Mar-2013	CHF	60.000.000	\$52.607.444	€ 38.644.854
MTN06688	XS0292822771	ASIAN FX BASKET QUANTO NOTE	11-Jun-2010	SEK	242.560.000	\$35.398.886	€ 25.113.370
MTN06683	XS0292985644	ELN EXCHANGEABLE INTO DAIWA SECURITIES GROUP INC	11-Apr-2012	JPY	50.645.000	\$475.473	€ 363.021
MTN06701	XS0293062146	5 YR AUTOREDEEMABLE ELN ON REPSOL SANTANDER	5-Apr-2012	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN06711	XS0293138813	EUR DENOMINATED FX BEST OF BASKET DIGITAL NOTE	30-Sep-2009	EUR	800.000	\$1.113.790	€ 800.000
MTN06710	XS0293140553	AUD/JPY CALLABLE PRDC NOTE	5-Apr-2037	JPY	100.000.000	\$938.835	€ 716.794
MTN06719	XS0293166517	3Y PARTIALLY CAPITAL PROTECTED NOTE LINKED	30-Mar-2010	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN06714	XS0293179338	15NC3M LIBOR INVERSE FLOATER NOTE	24-Apr-2022	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN06713	XS0293180344	15NC3M CALLABLE INVERSE FLOATER SWAP	15-May-2022	USD	3.200.000	\$3.200.000	€ 2.347.418
MTN06718	XS0293363858	JPY USD KNOCK OUT DIGITAL NOTE	17-Apr-2037	JPY	130.000.000	\$1.220.485	€ 931.833
MTN06732	XS0293572425	LEVERAGED NOTES LINKED TO BASKET OF HEDGE FUNDS	23-Mar-2012	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN06733	XS0293628748	7 YR AUTOREDEEMABLE ELN TO BBVA AND SAN	2-Apr-2014	EUR	27.390.000	\$38.133.371	€ 27.390.000
MTN06746	XS0293664461	CLN LINK TO JSC KAZKOMMERTSBANK	30-Mar-2009	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN06747	XS0293677281	CPN ON EUROSTOXX 50 INDEX	21-Jun-2011	EUR	25.000.000	\$34.805.925	€ 25.000.000

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR	
MTN06762	XS0293784525	COMMERZBANK INTERCOMPANY WITH LBF WARRANT TRADE	5-Jan-2009	EUR	39.000.000	\$54.297.243	€ 39.000.000	
MTN06763	XS0293784871	COMMERZBANK INTERCOMPANY WITH LBF WARRANT TRADE	9-Jan-2009	EUR	1.000.000	\$1.392.237	€ 1.000.000	
MTN06731	XS0293875083	JPY / AUD FX TARNIS SWAP	13-Apr-2037	JPY	200.000.000	\$1.877.670	€ 1.433.589	
MTN06761	XS0293892419	SELFUND FUND DERIVATIVE	29-Mar-2019	EUR	350.000.000	\$487.282.950	€ 350.000.000	
MTN06776	XS0293964002	LEHMAN BASKET- LINKED NOTES	5-Apr-2010	USD	5.080.000	\$5.080.000	€ 3.726.526	
MTN06772	XS0293965660	ELN EXCHANGEABLE INTO NITTO CORP STOCK	19-Apr-2010	JPY	50.000.000	\$469.417	€ 358.397	
MTN06766	XS0294024004	CAP PLUS NOTE	9-Apr-2010	CHF	4.860.000	\$4.261.203	€ 3.130.233	
MTN06777	XS0294059059	TOKYO ELECTRIC POWER CO INC STOCK	12-Apr-2010	JPY	400.608.000	\$3.761.048	€ 2.871.536	
MTN06778	XS0294059307	ELN EXCHBLE INTO UNIDEN CORP STOCK	10-Apr-2012	JPY	51.810.000	\$486.410	€ 371.371	
MTN06797	XS0294106314	10Y IVTS NOTES	30-Mar-2017	EUR	3.780.000	\$5.262.656	€ 3.780.000	
MTN06798	XS0294106405	10Y COMPASS NOTES	30-Mar-2017	EUR	5.000.000	\$6.961.185	€ 5.000.000	
MTN06781	XS0294123830	CAPITAL PROTECTED NOTE	16-Apr-2010	SEK	10.000.000	\$1.459.387	€ 1.035.347	
MTN06767	XS0294244032	2 YR GLOBAL OIL BASKET BOOSTER ELN	14-Apr-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN06793	XS0294325203	10YNC 3M CALLABLE DUAL RANGE NOTE	13-Apr-2017	USD	2.000.000	\$2.000.000	€ 1.467.136	
MTN06800	XS0294484422	100% CAPITAL PROTECTED NOTE	11-May-2012	USD	4.260.000	\$4.260.000	€ 3.125.000	
MTN06801	XS0294497085	EQUITY LINKED NOTE	10-Apr-2011	EUR	1.420.000	\$1.976.977	€ 1.420.000	
MTN06812	XS0294545156	2 YR UK BASKET DLY ACC CALL ELN	14-Apr-2009	GBP	2.200.000	\$3.851.320	€ 2.830.492	
MTN06808	XS0294545669	LB 2.5 USD MARKET LEADER MONTHLY AUTOCALL	5-Oct-2009	USD	1.580.000	\$1.580.000	€ 1.159.038	
MTN06819	XS0294561351	ISHIKAWAJIMA HARIMA HVY IND STOCK	11-Apr-2012	JPY	50.399.000	\$473.163	€ 361.257	
MTN06822	XS0294645535	ELN WORST OF NIPPON STEEL AND MITSUBISHI LOGISTIC	17-Oct-2008	JPY	50.000.000	\$469.417	€ 358.397	
MTN06823	XS0294646426	ELN WORST OF MITSUI FUDOSAN AND SUMITOMO	17-Oct-2008	JPY	50.000.000	\$469.417	€ 358.397	
MTN06824	XS0294649529	ELN EXCHBLE INTO KAWASAKI HEAVY INDUSTRIES STOCK	20-Apr-2010	JPY	250.000.000	\$2.347.087	€ 1.791.986	
MTN06836	XS0294695043	6 YR CAPITAL PROTECTED CPPI NOTE LINKED	28-Apr-2014	USD	5.700.000	\$5.700.000	€ 4.181.338	
MTN06838	XS0294778336	5 YR AUTOREDEEMABLE ELN	3-May-2012	EUR	3.580.000	\$4.984.208	€ 3.580.000	
MTN06839	XS0294815047	ELN EXCHANGEABLE INTO ISHIKAWAJIMA	17-Apr-2012	JPY	61.866.000	\$580.820	€ 443.452	
MTN06786	XS0294837447	3YS FLOATING USD NOTE	6-Apr-2010	USD	2.105.000	\$2.105.000	€ 1.544.161	
MTN06788	XS0294839146	MUTUAL FUND LINKED NOTE	2-Apr-2012	USD	5.000.000	\$5.000.000	€ 3.667.840	
MTN06787	XS0294839575	5YR VANILLA USD NOTE	2-Apr-2012	USD	1.225.000	\$1.225.000	€ 898.621	
MTN06842	XS0294898662	ELN EXCHANGEABLE INTO TOYOTA MOTOR CORP	19-Apr-2010	JPY	100.500.000	\$943.529	€ 720.378	
MTN06851	XS0294922801	2 YR EURO INFLATION RANGE	12-Apr-2012	EUR	10.000.000	\$13.922.370	€ 10.000.000	
MTN06850	XS0295002231	WORST OF 5 STOCKS DIGITAL COUPON TYPE	12-Apr-2012	JPY	100.000.000	\$938.835	€ 716.794	
MTN06849	XS0295003981	ELN EXCHBLE INTO RESONA HOLDINGS	19-Apr-2010	JPY	100.000.000	\$938.835	€ 716.794	
MTN06853	XS0295005333	NIKKEI LINKED AUD NOTE	17-Apr-2014	AUD	750.000	\$595.456	€ 399.255	
MTN06865	XS0295087042	CALLABLE VENNIE BOLIVAR LINKED NOTE	26-Apr-2017	USD	50.000.000	\$50.000.000	€ 36.678.404	
MTN06866	XS0295087125	SIX YEAR FOREIGN EXCHANGE LINED NOTES	26-Apr-2013	USD	8.000.000	\$8.000.000	€ 5.868.545	
MTN06863	XS0295094923	USD KNOCK OUT POWER REVERSE DUAL CURRENCY NOTE	13-Apr-2027	JPY	200.000.000	\$1.877.670	€ 1.433.589	
MTN06857	XS0295182546	CLN - REPUBLIC OF PHILIPPINE	20-Jun-2010	USD	10.000.000	\$10.000.000	€ 7.335.681	
MTN06878	XS0295198625	WORST OF PERFORMER NOTES LINKED TO EWZ.XIN01	12-Apr-2010	USD	500.000	\$500.000	€ 366.784	
MTN06877	XS0295258627	AUTOCALL REV CONV NOTES	17-Apr-2009	CHF	10.000.000	\$8.767.907	€ 6.440.809	
MTN06870	XS0295276017	ELN WORST OF KAWASAKI HEAVY INDUSTRIES STOCK	20-Apr-2010	JPY	70.000.000	\$657.184	€ 501.756	
MTN06874	XS0295277684	2 YR HK BASKET DLY ACC CALLABLE ELN	16-Apr-2009	USD	2.200.000	\$2.200.000	€ 1.613.850	
MTN06873	XS0295278146	2 YR HK BASKET DLY ACC CALLABLE ELN	16-Apr-2009	HKD	27.000.000	\$3.462.497	€ 2.550.273	
MTN06917	XS0295438369	OIL RANGE ACCRUAL NOTES	14-Oct-2008	EUR	4.377.000	\$6.093.821	€ 4.377.000	
MTN06892	XS0295664535	CAP PROTECTED LONG SHORT CDX CREDIT NOTE	27-Mar-2014	EUR	1.602.900	\$2.231.617	€ 1.602.900	
MTN06893	XS0295698947	100 % CAPITAL PROTECTED NOTE	29-Apr-2011	EUR	4.488.000	\$6.248.360	€ 4.488.000	
MTN06906	XS0295736622	ELN 8 YR BASKET TRIGER REDEEM NOTES ON 3 GLB INDIC	1-Jul-2015	EUR	2.701.000	\$3.760.432	€ 2.701.000	
MTN06897	XS0295760093	LOOKBACK NOTE	10-Jun-2013	EUR	2.743.000	\$3.818.906	€ 2.743.000	
MTN06899	XS0295859622	WORST OF KANSAI ELECTRIC AND MITSUI AND CO	27-Apr-2010	JPY	100.000.000	\$938.835	€ 716.794	
MTN06900	XS0295860125	WORST OF KANSAI ELECTRIC AND NIPPON STEEL	27-Apr-2010	JPY	100.000.000	\$938.835	€ 716.794	
MTN06901	XS0295860554	WORST OF TOYOTA AND CANON	26-Apr-2010	JPY	100.000.000	\$938.835	€ 716.794	
MTN06904	XS0295861107	N225 INDEX LINKED 5 YR NOTE	20-Apr-2012	JPY	173.000.000	\$1.624.184	€ 1.240.054	
MTN06903	XS0295861289	KAWASAKI HEAVY INDUSTRIES STOCK	27-Apr-2010	JPY	50.000.000	\$469.417	€ 358.397	
MTN06896	XS0296067142	GREEN POWER NOTES	10-Jun-2010	EUR	3.336.000	\$4.644.503	€ 3.336.000	
MTN06910	XS0296156085	5 YR CAPITAL PROTECTED NOTE LINKED TO LEHMAN	4-May-2012	EUR	7.500.000	\$10.441.778	€ 7.500.000	
MTN06915	XS0296280927	CAPITAL PROTECTED NOTE DOW JONES EURO STOXX 50	17-Apr-2012	EUR	3.000.000	\$4.176.711	€ 3.000.000	
MTN06916	XS0296281735	DUTCH POWER NOTES	7-May-2013	EUR	14.700.000	\$20.465.884	€ 14.700.000	
MTN06908	XS0296282386	CAPITAL PROTECTED NOTE	24-Apr-2017	EUR	17.500.000	\$24.364.148	€ 17.500.000	
MTN06930	XS0296489304	ZERO	29-Jun-2012	EUR	36.974.800	\$51.477.685	€ 36.974.800	
MTN06927	XS0296545576	2 YR UK BASKET DAILY ACCRUAL CALLABLE ELN	27-Apr-2009	GBP	1.950.000	\$3.413.670	€ 2.508.845	
MTN06923	XS0296548596	ELN EXCHANGEABLE INTO CHUBU ELECTRIC POWER	26-Apr-2010	JPY	100.080.000	\$939.586	€ 717.368	
MTN06951	XS0296589194	10 YR CAP PROTECTED CPPI NOTE LINKED TO FOREST	31-Oct-2017	EUR	1.500.000	\$2.088.356	€ 1.500.000	
MTN06942	XS0296735193	LEHMAN ZERO ISSUER SWAP	8-Jun-2010	EUR	8.792.000	\$12.240.548	€ 8.792.000	
MTN06935	XS0296787236	5 YEAR CALLABLE NOTE	24-Apr-2012	JPY	92.043.000	\$864.132	€ 659.759	
MTN06941	XS0296789281	EQUITY LINKED NOTE	14-Jun-2012	EUR	3.360.000	\$4.677.916	€ 3.360.000	
MTN06945	XS0296792582	CRUDE LINKED WEDDING CAKE NOTES	27-Apr-2009	USD	2.490.000	\$2.490.000	€ 1.826.585	
MTN06944	XS0296830267	2 YR US BASKET DLY ACC CALLABLE ELN	27-Apr-2009	USD	2.750.000	\$2.750.000	€ 2.017.312	
MTN06958	XS0296894669	ABSOLUTE PERFORMER NOTE	6-Jul-2011	EUR	7.817.000	\$10.883.117	€ 7.817.000	
MTN06957	XS0297021361	ELN EXCHANGEABLE INTO NIPPON STEEL	27-Apr-2010	JPY	50.490.000	\$474.018	€ 361.910	
MTN06956	XS0297022419	NIKKEI LINKED AUD NOTE	9-May-2014	AUD	2.350.000	\$1.865.762	€ 1.250.998	
MTN06954	XS0297023813	NIKKEI LINKED AUD NOTE	9-May-2014	AUD	2.450.000	\$1.945.156	€ 1.304.232	
MTN06960	XS0297060856	AUTOCALLABLE MEMORY COUPON NOTES LINKED TO BASKET	27-Apr-2012	USD	1.500.000	\$1.500.000	€ 1.100.352	
MTN06969	XS0297097429	20 YNC 10 LEHMAN FIXED RATE NOTE	30-Apr-2027	EUR	10.000.000	\$13.922.370	€ 10.000.000	
MTN06968	XS0297116070	15Y FIXED RATE NOTE	2-May-2022	EUR	5.000.000	\$6.961.185	€ 5.000.000	
MTN06966	XS0297123019	CHUBU ELECTRIC POWER CO INC STOCK	10-May-2010	JPY	100.128.000	\$940.037	€ 717.712	
MTN06965	XS0297123522	EQL CHUBU ELECTRIC POWER CO INC STOCK	10-May-2010	JPY	100.110.000	\$939.868	€ 717.583	
MTN06952	XS0297127861	2 YR HK SHARE BASKET BOOSTER ELN	30-Apr-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN06970	XS0297155136	7 YR. AUTOREDEEMABLE EQL NOTE	26-Apr-2014	EUR	3.600.000	\$5.012.053	€ 3.600.000	
MTN06971	XS0297155565	AUTOREDEEMABLE ON BBVA AND SANTANDER	7-May-2014	EUR	52.330.000	\$72.855.762	€ 52.330.000	
MTN06974	XS0297183187	7 YR AUTOREDEEMABLE ELN	27-Apr-2014	EUR	10.000.000	\$13.922.370	€ 10.000.000	
MTN07040	XS0297186958	LEHMAN BROTHERS 10Y USD BMA NOTES	4-May-2017	USD	15.000.000	\$15.000.000	€ 11.003.521	



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR	
MTN06972	XS0297221458	100% CAPITAL GUARANTEED NOTE LINKED TO LEHMAN BRO.	29-Jun-2011	SEK	13.300.000	\$1.940.984	€ 1.377.011	
MTN06976	XS0297246950	AUTOCALLABLE MEMORY CPN NOTES LINKED TO A BKT OF I	30-Apr-2010	USD	1.000.000	\$1.000.000	€ 733.568	
MTN06973	XS0297365024	100% CAPITAL GUARANTEED NOTE LINKED TO LEHMAN BROS	29-Jun-2011	SEK	19.700.000	\$2.874.992	€ 2.039.633	
MTN06986	XS0297392770	10Y CMS NOTE 100% CAPITAL PROTECTED	2-May-2017	EUR	10.000.000	\$13.922.370	€ 10.000.000	
MTN06987	XS0297454471	2.5 YR GLOBAL BASKET DLY ACC CALLABLE ELN	9-Nov-2009	GBP	2.000.000	\$3.501.200	€ 2.573.175	
MTN06985	XS0297459868	JPY/AUD & JPY/USD CHOOSER FX TRANS NOTE	15-May-2037	JPY	200.000.000	\$1.877.670	€ 1.433.589	
MTN06981	XS0297488883	1.5 YR DAILY ACCRUAL ALL SEASON AUTO CALL COUPON	5-Nov-2008	HKD	9.000.000	\$1.154.166	€ 850.091	
MTN06982	XS0297490277	2 YR EU BASKET DAILY ACC CALL ELN	5-May-2009	EUR	1.300.000	\$1.809.908	€ 1.300.000	
MTN06977	XS0297501065	NIKKEI LINKED AUD NOTE	9-May-2014	AUD	2.050.000	\$1.627.580	€ 1.091.296	
MTN06992	XS0297515446	2 YR US BASKET DAILY ACC CALLABLE ELN	1-May-2009	USD	3.500.000	\$3.500.000	€ 2.567.488	
MTN06990	XS0297522228	MACRO QUANTATIVE CURRENCY STRATEGIES NOTES LINKED	4-May-2010	EUR	5.000.000	\$6.961.185	€ 5.000.000	
MTN07012	XS0297730847	CHF FX BASKET LINKED NOTE	14-May-2009	CHF	3.289.000	\$2.883.765	€ 2.118.382	
MTN07013	XS0297741539	10YR CAPITAL PROTECTED USD DENOMINATED NOTES	25-Apr-2017	USD	17.300.000	\$17.300.000	€ 12.690.728	
MTN07003	XS0297906801	2 YR. UK BASKET DAILY ACC. CALLABLE EQL NOTE	5-May-2009	GBP	4.100.000	\$7.177.460	€ 5.275.008	
MTN07004	XS0297907791	2 YR. EU BASKET DAILY ACCR. EQL NOTE QUO. IN EUR	5-May-2009	EUR	3.400.000	\$4.733.606	€ 3.400.000	
MTN07005	XS0297908849	2YR HK SHARE BASKET BOOSTER ELN	4-May-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN07008	XS0297915117	2 YR. HK SHARE BASKET BOOSTER EQL QUOTED IN AUD	4-May-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN06962	XS0297918301	2 YR. EUROPEAN BANK BASKET DAILY ACC. CALLABLE EQL	27-Apr-2009	GBP	1.200.000	\$2.100.720	€ 1.543.905	
MTN07015	XS0298200238	LEHMAN BROTHERS 4 YRS USD INCOME DRIVER NOTES	26-Apr-2011	USD	1.477.000	\$1.477.000	€ 1.083.480	
MTN07029	XS0298201988	WORST OF 5 STOCKS DIGITAL CPN NOTE	11-May-2010	JPY	500.000.000	\$4.694.175	€ 3.583.972	
MTN07030	XS0298202952	NIKKEI LTD USD NOTE	9-May-2014	USD	1.900.000	\$1.900.000	€ 1.393.779	
MTN07027	XS0298317347	2 YR UK BASKET DAILY ACCR. CALLABLE EQL NOTE	5-May-2009	EUR	1.400.000	\$1.949.132	€ 1.400.000	
MTN07028	XS0298318667	2 YR EU BASKET DAILY ACC CALL ELN	5-May-2009	USD	2.500.000	\$2.500.000	€ 1.833.920	
MTN07033	XS0298320218	WORST OF 5 STOCKS DIGITAL CPN NOTE	11-May-2010	JPY	500.000.000	\$4.694.175	€ 3.583.972	
MTN07035	XS0298326256	ELN EXCHANGEABLE INTO SUNITOMO CORP STOCK	21-Mar-2012	JPY	100.040.000	\$939.210	€ 717.081	
MTN07043	XS0298437244	2 YR UK BASKET DAILY ACCRUAL CALLABLE EQL NOTE	5-May-2009	GBP	1.750.000	\$3.063.550	€ 2.251.528	
MTN07046	XS0298442160	2 YR US BASKET DLY ACC CALLABLE ELN	5-May-2009	USD	1.600.000	\$1.600.000	€ 1.173.709	
MTN07053	XS0298612697	2 YR HK SHARE BASKET BOOSTER ELN	11-May-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN07062	XS0298614552	DIVDAX VS DAX 98% CPNOTE	7-May-2009	EUR	3.262.000	\$4.541.477	€ 3.262.000	
MTN07055	XS0298692434	FIXED RATE NOTE	8-May-2017	HKD	505.000.000	\$64.761.523	€ 47.699.559	
MTN07075	XS0298860916	CAP PLUS NOTE	14-Jun-2010	USD	1.750.000	\$1.750.000	€ 1.283.744	
MTN07064	XS0298866556	2 YR US BASKET DLY ACC CALLABLE ELN	5-May-2009	USD	7.000.000	\$7.000.000	€ 5.134.977	
MTN07081	XS0298899450	3 YR CAPITAL PROTECTED NOTE ON GAA IN EUR	9-May-2010	EUR	6.000.000	\$8.353.422	€ 6.000.000	
MTN07082	XS0298900647	RAINBOW NOTE CAP PROTECTED NOTE LINKED BASK MF	19-May-2010	EUR	2.400.000	\$3.341.369	€ 2.400.000	
MTN07073	XS0298931956	2 YR UK BASKET DAILY ACCRUAL CALLABLE EQL NOTE	8-May-2009	GBP	1.600.000	\$2.800.960	€ 2.058.540	
MTN07079	XS0298933143	ELN EXCHANGEABLE INTO WEST JAPAN RAILWAY STOCK	17-May-2012	JPY	150.426.000	\$1.412.252	€ 1.078.245	
MTN07090	XS0299083468	CAPITAL PROTECTED NOTE 100% CAPITAL PROTECTED	15-Jun-2010	USD	10.412.000	\$10.412.000	€ 7.637.911	
MTN07091	XS0299085323	CAPITAL PROTECTED NOTE	15-Jun-2010	EUR	7.520.000	\$10.469.622	€ 7.520.000	
MTN07002	XS0299086644	12NC3M LIBOR INVERSE FLOATER NOTE	9-May-2019	USD	8.720.000	\$8.720.000	€ 6.396.714	
MTN07095	XS0299103084	AUTOREDEEMABLE ELN ON NIKKEI 225 INDEX	9-May-2010	USD	10.475.000	\$10.475.000	€ 7.684.126	
MTN07109	XS0299172725	2 YR GLOBAL BASKET DLY ACC CALLABLE ELN	18-May-2009	USD	3.800.000	\$3.800.000	€ 2.787.559	
MTN07101	XS0299211721	NIKKEI LINKED AUD NOTE	22-May-2014	AUD	1.550.000	\$1.230.609	€ 825.126	
MTN07116	XS0299354919	5 YR AUTOREDEEMABLE ELN	6-May-2012	USD	6.290.000	\$6.290.000	€ 4.614.143	
MTN07088	XS0299369511	2 YR HK SHARE BASKET BOOSTER ELN	11-May-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN07117	XS0299371509	NOTES LINKED TO MGS IS LTD CLASS K1 SHARES OF MAN	25-Oct-2017	EUR	33.392.865	\$46.490.782	€ 33.392.865	
MTN07118	XS0299386101	CHF 95% CAPITAL PROTECTED NOTE ON THE SWISS MKT	21-May-2010	CHF	8.174.000	\$7.166.888	€ 5.264.717	
MTN07114	XS02994411222	2 YR UK BASKET DAILY ACC CALL ELN	10-May-2009	EUR	1.000.000	\$1.392.237	€ 1.000.000	
MTN07135	XS0299555739	3YR EQUITY LIKED NOTE ON S AND P BRIC 40	31-May-2010	USD	1.862.000	\$1.862.000	€ 1.365.904	
MTN07143	XS0299624568	TRAMPOLINE NOTE	18-May-2011	SEK	65.380.000	\$9.541.471	€ 6.769.097	
MTN07138	XS0299642628	PRINCIPAL PROTECTED WEIGHTED WORLD BASKET OF DJ	11-May-2012	USD	3.400.000	\$3.400.000	€ 2.494.131	
MTN07131	XS0299661099	2YR HK SHARE BASKET BOOSTER ELN QUANTOED IN AUD	14-May-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN07122	XS0299665249	2YR JAPAN BASKET DAILY ACCRUAL CALLABLE ELN	11-May-2009	USD	3.450.000	\$3.450.000	€ 2.530.810	
MTN07141	XS0299667963	5 YR CALLABLE NOTE DIGITAL COUPON TYPE	21-May-2012	JPY	50.278.000	\$472.027	€ 360.390	
MTN07142	XS0299701499	CAPITAL PROTECTED NOTE	27-Jul-2011	EUR	1.170.000	\$1.628.917	€ 1.170.000	
MTN07239	XS0299701655	LEHMAN BREAKFAST BASKET BOOSTER	11-May-2010	USD	1.400.000	\$1.400.000	€ 1.026.995	
MTN07121	XS0299702380	LEHMAN BROS. 4.75 YEARS USD ONE SHOT MONTHLY NOTE	7-Feb-2012	USD	5.000.000	\$5.000.000	€ 3.667.840	
MTN07126	XS0299852946	LEHMAN BROTHERS 3 YR SGD SINGAPORE BASKET	4-May-2010	SGD	1.110.000	\$767.625	€ 556.447	
MTN07146	XS0299857234	3 YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EQL	17-May-2010	HKD	54.500.000	\$6.989.115	€ 5.147.774	
MTN07150	XS0299876457	JPY/AUD & JPY/USD CHOOSER FX TRANS NOTE	15-May-2037	JPY	100.000.000	\$938.835	€ 716.794	
MTN07151	XS0299886092	NIKKEI LTD USD NOTE	21-May-2014	USD	3.000.000	\$3.000.000	€ 2.200.704	
MTN07154	XS0299929165	ZERO COUPON NOTE	27-Jul-2014	EUR	3.642.500	\$5.071.223	€ 3.642.500	
MTN07153	XS0299929595	100% CAPITAL PROTECTED NOTE LINKED TO A BKT OF ST	14-Jun-2012	USD	1.372.000	\$1.372.000	€ 1.006.455	
MTN07152	XS0299993336	SELFUND BRAZIL NTN - F JAN 2012 PASS THROUGH NOTES	3-Jan-2012	USD	8.036.676	\$8.036.676	€ 5.895.449	
MTN07174	XS0300113841	CAPITAL PROTECTED ASIAN NOTE	14-May-2010	EUR	3.000.000	\$4.176.711	€ 3.000.000	
MTN07159	XS0300152070	2 YR UK BASKET DLY ACC CALL ELN	14-May-2009	EUR	1.200.000	\$1.670.684	€ 1.200.000	
MTN07160	XS0300152666	2 YR (CARR.PA+LVMH.PA) DAILY ACC CALLB ELN	26-May-2009	EUR	3.000.000	\$4.176.711	€ 3.000.000	
MTN07165	XS0300153714	2 YR HSBC HOLDINGS PLC DLY ACC CALL ELN	18-May-2009	EUR	1.700.000	\$2.366.803	€ 1.700.000	
MTN07166	XS0300154365	2 YR HSBC HDGS PLC DAILY ACC CALL ELN	18-May-2009	USD	5.100.000	\$5.100.000	€ 3.741.197	
MTN07167	XS0300155099	2 YR GLOBAL BANK BASKET DLY ACC CALL ELN	18-May-2009	EUR	2.800.000	\$3.898.264	€ 2.800.000	
MTN07172	XS0300241923	3YR FIXED RATE NOTE	10-May-2010	GBP	40.000.000	\$70.024.000	€ 51.463.493	
MTN07169	XS0300339578	2 YR SWISS BASKET DAILY ACCRUAL CALLABLE EQL NOTE	18-May-2009	EUR	2.400.000	\$3.341.369	€ 2.400.000	
MTN07158	XS0300349296	2 YR HK SHARE BASKET BOOSTER ELN	18-May-2009	AUD	8.000.000	\$6.351.530	€ 4.258.717	
MTN07162	XS0300349452	2 YR UK BASKET DAILY ACC CALL ELN	18-May-2009	GBP	800.000	\$1.400.480	€ 1.029.720	
MTN07163	XS0300349882	2 YR. SING BASKET DAILY ACCRUAL CALLABLE EQL	18-May-2009	USD	7.500.000	\$7.500.000	€ 5.501.761	
MTN07164	XS0300350203	2 YR SING BASKET DAILY ACC CALL ELN	18-May-2009	SGD	1.550.000	\$1.071.909	€ 777.020	
MTN07170	XS0300350625	2 YR EUROPEAN BANK BASKET DAILY ACCRUAL CALLABLE	18-May-2009	USD	3.450.000	\$3.450.000	€ 2.530.810	
MTN07171	XS0300351193	2 YR HK SHARE BASKET BOOSTER ELN	18-May-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN07185	XS0300418281	BEST OF SELECT DIVIDEND 30	22-May-2012	EUR	5.100.000	\$7.100.409	€ 5.100.000	
MTN07186	XS0300460721	5 YEAR AUTO CALLABLE NOTE ON BBVA SM	18-May-2012	EUR	10.353.000	\$14.413.830	€ 10.353.000	
MTN07179	XS0300476214	2 YR HKD NOTE LINKED TO A BASKET OF 7 GLOBAL SHARE	11-May-2009	HKD	11.450.000	\$1.468.355	€ 1.081.505	

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MTN07190	XS0300477709	EUR 100% CAPITAL PROTECTED NOTE ON THE S AND P	18-May-2010	EUR	5,000,000	\$6,961.185	€ 5,000,000
MTN07178	XS0300516969	2YR TWD NOTE LINKED TO A BASKET OF 7 GLOBAL SHARES	11-May-2009	USD	1,947.740	\$1,947.740	€ 1,428.800
MTN07195	XS0300658597	100% CAP PROTECTED NOTES LINKED TO THE CECE TRADED	29-Jun-2012	CHF	20,142,000	\$17,660.319	€ 12,973.077
MTN07192	XS0300661542	2 YR JAPAN BASKET DAILY ACCRUAL CALLABLE EQL NOTE	21-May-2009	JPY	410,000,000	\$3,849.223	€ 2,938.857
MTN07193	XS0300662607	2 YR EU BASKET DAILY ACCRUAL CALLABLE EQL NOTE	21-Aug-2009	EUR	5,950,000	\$8,283.810	€ 5,950,000
MTN07189	XS0300663167	2 YEAR EURO STOXX SELECT DIVIDEND EQL	18-May-2009	USD	6,400,000	\$6,400,000	€ 4,694.836
MTN07132	XS0300691457	AUD 2Y PRINCIPAL PROTECTED PROPERTY MARKETS FUND	15-May-2009	AUD	3,375,000	\$2,679.552	€ 1,796.646
MTN07248	XS0300854261	DIGITAL COUPON BASKET SWAP	18-May-2010	SEK	5,000,000	\$729.693	€ 517.673
MTN07180	XS0300878799	2 YR USD NOTE LINKED TO BASKET OF 7 GLOBAL SHARES	11-May-2009	USD	900,000	\$900,000	€ 660.211
MTN07205	XS0300880183	AUTOREDEEM ELN ON NIKKEI 225	22-May-2010	USD	1,009,000	\$1,009,000	€ 740.170
MTN07221	XS0301086475	ENVIRONMENT CONVERSATION CERTIFICATE	4-Jul-2011	EUR	32,303,000	\$44,973.432	€ 32,303,000
MTN07212	XS0301128061	2 YR HK BASKET DAILY ACC CALL ELN	26-May-2009	USD	8,300,000	\$8,300,000	€ 6,088.615
MTN07213	XS0301129036	2 YR HK BASKET DAILY ACCRUAL CALLABLE EQL NOTE	26-May-2009	USD	11,700,000	\$11,700,000	€ 8,582.746
MTN07214	XS0301129549	2 YR EU BASKET DAILY ACC CALL ELN	26-May-2009	EUR	2,800,000	\$3,898.264	€ 2,800,000
MTN07215	XS0301130554	2 YR EURO DAILY ACC CALL ELN	26-May-2009	EUR	2,600,000	\$3,619.816	€ 2,600,000
MTN07209	XS0301130711	2 YR HK BASKET DAILY ACCRUAL CALLABLE EQL NOTE	27-May-2009	USD	1,050,000	\$1,050,000	€ 770.246
MTN07233	XS0301316906	REVERSE COUPON NOTE	25-May-2017	EUR	5,000,000	\$6,961.185	€ 5,000,000
MTN07232	XS0301335286	WORST OF 7 STOCKS TARN	30-May-2012	USD	1,130,000	\$1,130,000	€ 828.932
MTN07223	XS0301336417	2 YRS HKD DAILY ACC ALL SEASONS AUTO CALL CPN NOTE	27-May-2009	HKD	10,800,000	\$1,384.999	€ 1,020.109
MTN07225	XS0301337225	2 YR HSBC HOLDINGS PLC DLY ACC CALL ELN	26-May-2009	USD	3,600,000	\$3,600,000	€ 2,640.845
MTN07227	XS0301338546	NIKKEI LINKED AUD NOTE	5-Jun-2014	AUD	2,450,000	\$1,945.156	€ 1,304.232
MTN07228	XS0301339510	3 YR HSBC HOLDINGS PLC DLY ACC CALL ELN	25-May-2010	USD	6,300,000	\$6,300,000	€ 4,621.479
MTN07229	XS0301340872	2 YR EU BASKET DAILY ACCRUAL CALLABLE EQL NOTE	26-May-2009	EUR	5,600,000	\$7,796.527	€ 5,600,000
MTN07230	XS0301341417	2.75 YR HSBC HOLDINGS PLC DAILY ACC. CALLABLE EQL	25-Feb-2010	USD	4,600,000	\$4,600,000	€ 3,374.413
MTN07237	XS0301347968	NIKKEI LINKED USD NOTE	5-Jun-2014	USD	2,000,000	\$2,000,000	€ 1,467.136
MTN07231	XS0301348420	LEHMAN BROTHERS 4.75 YR USD ONE SHOT MTHLY AUTO CA	17-Feb-2012	USD	7,440,000	\$7,440,000	€ 5,457.746
MTN07238	XS0301365945	95% CAPITAL PROTECTED NOTES LINKED TO CEUEEUR INDE	24-May-2010	EUR	1,350,000	\$1,879.520	€ 1,350,000
MTN07254	XS0301517552	6YR3M AUTOREDEEMER NOTE	25-Aug-2013	EUR	6,000,000	\$8,353.422	€ 6,000,000
MTN07251	XS0301519681	5 YR AUTOREDEEMABLE EQL NOTE ON BASKET OF BK SHARE	24-May-2012	USD	4,960,000	\$4,960,000	€ 3,638.498
MTN07250	XS0301520184	AUTOCALLABLE MEMORY CPN NOTES LINKED TO A BKT OF I	25-May-2010	USD	5,200,000	\$5,200,000	€ 3,814.554
MTN07249	XS0301522396	CPN ON DJ EUROSTOXX 50	17-Jun-2011	EUR	500,000	\$696.119	€ 500,000
MTN07246	XS0301522719	CAPITAL PROTECTED NOTE	6-Dec-2010	EUR	11,211,000	\$15,608.369	€ 11,211,000
MTN07252	XS0301547542	7 YR AUTOREDEEMABLE EQL ON A BAKET OF TELECOM SH.	29-May-2014	EUR	2,800,000	\$3,898.264	€ 2,800,000
MTN07243	XS0301565957	ELN EXCHANGEABLE INTO SANKEN ELECTIRIC CO LTD STOC	7-Jun-2010	JPY	60,894,000	\$571.694	€ 436.485
MTN07242	XS0301567227	2 YR HSBC HOLDINGS PLC DLY ACC CALL ELN	26-May-2009	USD	3,500,000	\$3,500,000	€ 2,567.488
MTN07241	XS0301568118	3 YR HSBC HOLDINGS PLC DLY ACC CALL ELN	25-May-2010	HKD	17,500,000	\$2,244.211	€ 1,652.955
MTN07240	XS0301568977	2 YR HK BASKET DLY ACC CALL ELN	26-May-2009	USD	1,600,000	\$1,600,000	€ 1,173.709
MTN07245	XS0301569603	N225 INDEX 7 STOCKS LINKED TARN	17-Jul-2014	USD	11,800,000	\$11,800,000	€ 8,656.103
MTN07258	XS0301665401	5 YRS AUTOREDEEMABLE ELN ON A BASKET OF STOCKS	25-May-2012	USD	2,000,000	\$2,000,000	€ 1,467.136
MTN07247	XS0301705041	10 YR CAPITAL PROTECTED EURO DENOMINATED NOTES	25-May-2017	EUR	10,000,000	\$13,922.370	€ 10,000,000
MTN07260	XS0301885272	NIKKEI LINKED AUD NOTE	5-Jun-2014	AUD	2,300,000	\$1,826.065	€ 1,224.381
MTN07256	XS0301886247	1.5 YR ALL SEASON AUTO CALLABLE EQL ON ASIAN BASKE	1-Dec-2008	USD	950,000	\$950,000	€ 696.890
MTN07112	XS0301889779	PYXIS FRN NOTE	18-Nov-2009	HKD	38,370,000	\$4,920.593	€ 3,624.222
MTN07257	XS0301956396	2 YR HSBC HOLDINGS PLC DLY ACC CALL ELN	28-May-2009	AUD	1,800,000	\$1,429.094	€ 958.211
MTN07264	XS0301956800	EQL NOTE EXCHANGEABLE INTO HOYA CORP STOCK	5-Jun-2012	JPY	80,784,000	\$758.428	€ 579.055
MTN07263	XS0301958178	2 YR EUROPE BASKET DAILY ACCRUAL CAALABLE EQL NOTE	29-May-2009	USD	2,300,000	\$2,300,000	€ 1,687.207
MTN07266	XS0301979331	USD FX BEST OF BASKET NOTE	1-Dec-2008	USD	610,000	\$610,000	€ 447.477
MTN07275	XS0302019731	CAPITAL PROTECTED BEST OF PROFILE NOTE	14-Jun-2010	GBP	2,235,000	\$3,912.591	€ 2,875.523
MTN07267	XS0302043012	2 YR EU BASKET DAILY ACCRUAL CALLABLE EQL NOTE	29-May-2009	EUR	7,250,000	\$10,093.718	€ 7,250,000
MTN07271	XS0302115372	2 YR US BASKET DAILY ACCRUAL CALLABLE EQL NOTE	29-May-2009	USD	1,650,000	\$1,650,000	€ 1,210.387
MTN07272	XS0302117311	2YR US BASKET DAILY CALLABLE EQUITY LINKED NOTE	29-May-2009	USD	1,800,000	\$1,800,000	€ 1,320.423
MTN07273	XS0302118632	PRINCIPAL PROTECTED TSEREIT INDEX LINKED 10 Y NOTE	30-May-2017	JPY	200,000,000	\$1,877.670	€ 1,433.589
MTN07276	XS0302264535	JPY/AUD FX TRANS NOTE	12-Jun-2037	JPY	320,000,000	\$3,004.272	€ 2,293.742
MTN07279	XS0302280499	2 YR HSBC HOLDING PLC DAILY ACCRUAL EQL IN USD	29-May-2009	USD	5,400,000	\$5,400,000	€ 3,961.268
MTN07283	XS0302282602	3 YR HSBC HOLDING PLC DAILY ACCRUAL CALLABLE EQL	1-Jun-2010	USD	5,150,000	\$5,150,000	€ 3,777.876
MTN07285	XS0302285290	2 YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE BOND	29-May-2009	USD	1,900,000	\$1,900,000	€ 1,393.779
MTN07287	XS0302315386	ZERO	29-Jun-2013	EUR	157,642,000	\$219,475.025	€ 157,642,000
MTN07289	XS0302350888	CAPPLUS NOTE	8-Jun-2010	EUR	19,240,000	\$26,786.640	€ 19,240,000
MTN07288	XS0302351266	CAPPLUS NOTE 100% CAPITAL PROTECTED NOTES LINKED	8-Jun-2009	CHF	6,515,000	\$5,712.292	€ 4,196.187
MTN07293	XS0302370308	2 YR GLOBAL BANK BASKET DAILY ACCRUAL CALLABLE EQL	1-Jun-2009	USD	2,550,000	\$2,550,000	€ 1,870.599
MTN07294	XS0302370720	2 YR US BASKET DAILY ACCRUAL CALLABLE EQL NOTE	1-Jun-2009	USD	1,700,000	\$1,700,000	€ 1,247.066
MTN07286	XS0302371538	2 YR EU BASKET (HSBA L+SOGN.PA) DAILY ACCRUAL ELN	1-Jun-2009	USD	3,000,000	\$3,000,000	€ 2,200.704
MTN07295	XS0302371702	EQL NOTES EXCHANGEABLE INTO ISHIKAWAJIMA HARIMA HV	7-Jun-2010	JPY	120,000,000	\$1,126.602	€ 860.153
MTN07299	XS0302452619	2.75 RYS HSBC HDGS PLC DAILY ACC CALL ELN	1-Mar-2010	USD	3,400,000	\$3,400,000	€ 2,494.131
MTN07298	XS0302453005	2.75 YR HSBC HDGS PLC DAILY ACC CALL ELN	1-Mar-2010	USD	5,150,000	\$5,150,000	€ 3,777.876
MTN07304	XS0302480230	JPY/AUD FX TARNES NOTES	12-Jun-2037	JPY	50,000,000	\$469.417	€ 358.397
MTN07302	XS0302504948	2 YEAR EU BASKET DAILY ACCRUAL CALLABLE EQL NOTE	1-Jun-2009	EUR	1,150,000	\$1,601.073	€ 1,150,000
MTN07305	XS0302510911	2.25 YR GLOBAL BANK BASKET DAILY ACC CALL ELN	7-Sep-2009	GBP	1,200,000	\$2,100.720	€ 1,543.905
MTN07306	XS0302511216	ITOCHU CORP STOCK	7-Jun-2010	JPY	60,000,000	\$563.301	€ 430.077
MTN07319	XS0302634059	REDDITO INFLAZIONE 5 YEAR INFLATION RANGE NOTE	20-Jul-2012	EUR	14,442,000	\$20,106.687	€ 14,442,000
MTN07314	XS0302668545	2 YR EU BASKET (LVMH+AXA.PA) DAILY ACCRUAL ELN	8-Jun-2009	EUR	3,200,000	\$4,455.158	€ 3,200,000
MTN07315	XS0302669196	2 YR EUROPEAN BASKET (AXAF.PA+LLOY.L+STAN.L)	1-Jun-2009	EUR	500,000	\$696.119	€ 500,000
MTN07316	XS0302669519	2 YR EU BASKET DAILY ACCRUAL CALLABLE EQL NOTE	1-Jun-2009	EUR	1,075,000	\$1,496.655	€ 1,075,000
MTN07323	XS0302815609	ITOCHU CORP STOCK	4-Jun-2010	JPY	100,500,000	\$943.529	€ 720.378
MTN07317	XS0302819262	LEHMAN BROS 4.75 YEARS USD DAILY ACCRUAL MEMORY	27-Feb-2012	USD	3,570,000	\$3,570,000	€ 2,618.838
MTN07318	XS0302821086	3.5 YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EQ	1-Dec-2010	USD	1,200,000	\$1,200,000	€ 880.282
MTN07320	XS0302821755	2 YR HK SHARE BASKET BOOSTER ELN IN AUD	4-Jun-2009	AUD	7,000,000	\$5,557.589	€ 3,726.377
MTN07332	XS0302861033	MEMORY CAPPUCCINO NOTE	1-Jun-2010	EUR	3,300,000	\$4,594.382	€ 3,300,000
MTN07327	XS0302904296	NIKKEI LINKED AUD NOTE	6-Jun-2014	AUD	2,400,000	\$1,905.459	€ 1,277.615
MTN07329	XS0302906077	2YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE ELN	4-Jun-2009	USD	2,200,000	\$2,200,000	€ 1,613.850



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN07337	XS0303172117	2 YR GLOBAL BASKET DAILY ACC CALLB ELN	5-Jun-2009	USD	1.600.000	\$1.600.000	€ 1.173.709
MTN07340	XS0303174832	EQUITY LINKED NOTE EXCHANGEABLE INOT MITSUI MINING	12-Jun-2012	JPY	50.112.000	\$470.469	€ 359.200
MTN07341	XS0303176456	TOHO ZINC CO LTD STOCK	12-Dec-2008	JPY	50.000.000	\$469.417	€ 358.397
MTN07336	XS0303178825	2 YR HK SHARE BASKET ELN QUANTOED IN AUD	5-Jun-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN07347	XS0303315161	3 YR HSBC HDGS PLC DAILY ACC CALL ELN	7-Jun-2010	USD	3.050.000	\$3.050.000	€ 2.237.383
MTN07348	XS0303465214	10 YR AUTO CALLABLE NOTE ON FORTIS	18-Jun-2017	EUR	2.591.000	\$3.607.286	€ 2.591.000
MTN07357	XS0303475957	LEHMAN BROTHERS TREASURY CO.BV EXCHANGEABLE NOTES	8-Jun-2010	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN07356	XS0303476849	LEHMAN BROTHERS TREASURY CO BV EXCHANGEABLE NOTES	8-Jun-2010	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN07355	XS0303531700	JPY AUD FX TARN'S SWAP	19-Jun-2037	JPY	500.000.000	\$4.694.175	€ 3.583.972
MTN07359	XS0303537574	3 YR AUTOREDEEMABLE ELN	29-Jun-2010	USD	3.157.000	\$3.157.000	€ 2.315.874
MTN07360	XS0303538200	3 YR AUTOREDEEMABLE ELN ON SANTANDER AND RWE	29-Jun-2010	EUR	1.330.000	\$1.851.675	€ 1.330.000
MTN07343	XS0303539273	OIL WEDDING CAKE NOTES	16-Jul-2009	USD	8.496.000	\$8.496.000	€ 6.232.394
MTN07351	XS0303557259	EQL EXCHANGEABLE INTO ISHIKAWAJIMA HARIMA HEAVY IN	13-Jun-2012	JPY	100.528.000	\$943.792	€ 720.579
MTN07358	XS0303572217	OCRPORATE CREDIT LINKED NOTES	21-Jun-2010	JPY	1.000.000.000	\$9.388.350	€ 7.167.945
MTN07370	XS0303671548	3 YR CAPITAL GUARANTEED NOTE LINKED TO LEHMAN BROS	15-Jun-2010	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN07371	XS0303746571	CPU + FTSE XINHUA CHINA 25	21-Jun-2010	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN07363	XS0303756299	EQUITY LINKED NOTE EXCHANGEABLE INOT ISHIKAWAJIMA	13-Jun-2012	JPY	101.250.000	\$950.570	€ 725.754
MTN07367	XS0303759632	2 YEAR EU BASKET DAILY ACCRUAL CALLABLE EQL IN USD	8-Jun-2009	USD	1.900.000	\$1.900.000	€ 1.393.779
MTN07364	XS0303764129	2.75 YRS HSBC HDGS PLC DAILY ACC CALL ELN	8-Mar-2010	USD	4.200.000	\$4.200.000	€ 3.080.986
MTN07378	XS0303800022	3 YR AUTOREDEEMABLE NOTE ON ING, FORTIS & LLOYDS	4-Jun-2010	USD	1.418.000	\$1.418.000	€ 1.040.200
MTN07377	XS0303838006	7 YEAR AUTO-CALLABLE NOTE ON DEUTSCHE TELECOM	13-Jun-2014	EUR	5.920.000	\$8.242.043	€ 5.920.000
MTN07373	XS0303862998	EQUITY LINKED NOTE EXCHANGEABLE INTO TORAY.	15-Jun-2012	JPY	50.592.000	\$474.975	€ 362.641
MTN07379	XS0303864184	2 YR HK SHARE BASKET BOOSTER ELN	12-Jun-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN07376	XS0303865074	2 YR SING BASKET CALLABLE ELN QUANTOED IN USD	11-Jun-2009	USD	6.700.000	\$6.700.000	€ 4.914.906
MTN07380	XS0303866049	LEHMAN BROS 4.75 YEARS USD ONE SHOT MONTHLY AUTO	5-Mar-2012	USD	3.390.000	\$3.390.000	€ 2.486.796
MTN07372	XS0303866981	EQUITY LINKED NOTE EXCHANGEABLE INTO ISHIKAWAJIMA	15-Jun-2010	JPY	100.000.000	\$938.835	€ 716.794
MTN07383	XS0303962780	EQL NOTE EXCHANGEABLE INTO NIPPON STEEL CORP STOCK	13-Jun-2012	JPY	100.200.000	\$940.713	€ 718.228
MTN07396	XS0304080558	EUR CAPITAL PROTECTED NOTE	9-Jul-2010	EUR	7.894.000	\$10.990.319	€ 7.894.000
MTN07395	XS0304080715	USD CAPITAL PROTECTED NOTE LINKED TO S&P INDEX	16-Jul-2010	USD	9.610.000	\$9.610.000	€ 7.049.589
MTN07390	XS0304145351	LEHMAN EUR ZERO COUPON 10Y IVTS NOTES	18-Jun-2017	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN07389	XS0304156986	2 YR USD CAPITAL PROTECTED NOTE LINKED TO AREVO	26-Jun-2009	USD	9.000.000	\$9.000.000	€ 6.602.113
MTN07393	XS0304195026	BR ZERO COUPON CLN WITH EQUITY UPSIDE	23-Jun-2014	USD	4.893.750	\$4.893.750	€ 3.589.899
MTN07397	XS0304219818	ZERO	29-Jun-2013	EUR	16.000.000	\$22.275.792	€ 16.000.000
MTN07394	XS0304276297	EQL NOTE EXCHANGEABLE INTO EISIA CO LTD	11-Jun-2010	JPY	100.470.000	\$943.247	€ 720.163
MTN07386	XS0304471070	2 YR SING BASKET DAILY ACC CALL ELN	12-Jun-2009	USD	700.000	\$700.000	€ 513.498
MTN07408	XS0304471666	EQL EXCHANGEABLE INTO ISHIKAWAJIMA HARIMA HVY IND.	21-Jun-2010	JPY	50.061.000	\$469.990	€ 358.834
MTN07399	XS0304472474	2 YEAR BASKET DAILY ACC CALLABLE ELN	15-Jun-2009	GBP	1.150.000	\$2.013.190	€ 1.479.575
MTN07400	XS0304473019	2YR HK SHARE BASKET BOOSTER EQUITY LINKED NOTE	15-Jun-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN07402	XS0304490963	LEHMAN BROTHERS 10Y USD BMA NOTES	15-Jun-2017	USD	15.000.000	\$15.000.000	€ 11.003.521
MTN07411	XS0304565723	2YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE ELN	15-Jun-2009	USD	3.300.000	\$3.300.000	€ 2.420.775
MTN07436	XS0304593857	DAX RANGE NOTE	3-Nov-2008	EUR	500.000	\$696.119	€ 500.000
MTN07413	XS0304635286	CAPITAL PROTECTED NOTE	13-Jan-2009	CZK	45.450.000	\$2.569.237	€ 1.856.618
MTN07422	XS0304832784	EQL NOTE EXCHANGEABLE INTO NEC CORP STOCK	14-Jun-2012	JPY	50.490.000	\$474.018	€ 361.910
MTN07423	XS0304836264	EQUITY LINKED NOTE EXCHANGEABLE INTO SHIN-ETSU	19-Jun-2012	JPY	50.000.000	\$469.417	€ 358.397
MTN07419	XS0304838559	ISHIKAWAJIMA HARIMA HVY IND STOCK	19-Jun-2012	JPY	50.250.000	\$471.765	€ 360.189
MTN07429	XS0304909327	EQUITY LINKED NOTE EXCHANGEABLE INTO SONY STOCK	19-Jun-2012	JPY	50.000.000	\$469.417	€ 358.397
MTN07430	XS0304909830	EQUITY LINKED NOTE EXCHANGEABLE INTO KOMATSU	19-Jun-2012	JPY	50.000.000	\$469.417	€ 358.397
MTN07432	XS0304910416	EQUITY LINKED NOTE EXCHANGEABLE INTO ASTELLAS PHAR	19-Jun-2012	JPY	50.000.000	\$469.417	€ 358.397
MTN07433	XS0304910929	EQL EXCHANGEABLE INTO DENSO STOCK	19-Jun-2012	JPY	50.000.000	\$469.417	€ 358.397
MTN07434	XS0304911570	EQL NOTE EXCHANGEABLE INTO MITSUBISHI HEAVY IND.	19-Jun-2012	JPY	50.000.000	\$469.417	€ 358.397
MTN07438	XS0304977910	USD FX BEST OF BASKET NOTE	8-Dec-2008	USD	1.000.000	\$1.000.000	€ 733.568
MTN07440	XS0305000837	BRIC DRIVEN COMMODITY BASKET NOTE	15-Jun-2012	EUR	550.000	\$765.730	€ 550.000
MTN07441	XS0305084591	2YR HSBC HOLDING PLC DAILY ACCRUAL CALLABLE EQL	18-Jun-2009	USD	5.300.000	\$5.300.000	€ 3.887.911
MTN07442	XS0305085218	3YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EQL	18-Jun-2010	USD	1.950.000	\$1.950.000	€ 1.430.458
MTN07443	XS0305098971	2 YR HSBC HOLDING PLC DAILY ACCRUAL CALLABLE EQL	18-Jun-2009	USD	1.900.000	\$1.900.000	€ 1.393.779
MTN07444	XS0305099359	2 YEAR UK BASKET DAILY ACCRUAL CALLABLE EQL NOTE	18-Jun-2009	GBP	2.100.000	\$3.676.260	€ 2.701.833
MTN07446	XS0305099789	2YEAR EU BASKET DAILY ACCRUAL CALLABLE EQL NOTE	18-Jun-2009	EUR	4.800.000	\$6.682.738	€ 4.800.000
MTN07448	XS0305100389	2 YEAR EURO BASKET DAILY ACCRUAL CALLABLE EQL	18-Jun-2009	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN07447	XS0305100892	2 YR EURO BASKET DAILY ACCRUAL CALLABLE EQL	18-Jun-2009	EUR	3.400.000	\$4.733.606	€ 3.400.000
MTN07439	XS0305103565	JPY/USD FX TRANS NOTE	22-Jun-2037	JPY	50.000.000	\$469.417	€ 358.397
MTN07460	XS0305127150	JPY/AUD & JPY/USD CHOOSER FX TARN'S NOTE	3-Jul-2037	JPY	180.000.000	\$1.689.903	€ 1.290.230
MTN07449	XS0305154717	EQL NOTE EXCHANGEABLE INTO ISHIKAWAJIMA HARIMA	21-Jun-2010	JPY	300.000.000	\$2.816.505	€ 2.150.383
MTN07450	XS0305155011	EQL NOTE EXCHANGEABLE INTO ISHIKAWAJIMA HARIMA HVY	21-Jun-2010	JPY	100.000.000	\$938.835	€ 716.794
MTN07451	XS0305155441	EQL EXCHANGEABLE INTO MITSUI MINING & SMELTING CO	18-Jun-2010	JPY	50.552.000	\$474.600	€ 362.354
MTN07457	XS0305158031	AUD 2Y PRINCIPAL PROTECTED PROPERTY MARKETS FUND	15-Jun-2009	AUD	12.390.000	\$9.836.932	€ 6.595.688
MTN07461	XS0305163460	ISHIKAWAJIMA HARIMA HVY IND STOCK	20-Jun-2012	JPY	70.679.000	\$663.559	€ 506.623
MTN07471	XS0305255407	USD 10Y CMS 100% PRINCIPAL PROTECTED	19-Jun-2017	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN07464	XS0305338799	N225 INDEX LINKED 10Y NOTE	26-Jun-2017	USD	1.000.000	\$1.000.000	€ 733.568
MTN07467	XS0305339417	ELN EXCHANGEABLE INTO KAWASAKI HEAVY INDUSTRIES	19-Jun-2012	JPY	50.490.000	\$474.018	€ 361.910
MTN07468	XS0305340779	EQL EXCHANGEABLE INTO ISUZU MOTORS LTD	19-Jun-2012	JPY	101.920.000	\$956.861	€ 730.557
MTN07469	XS0305438151	2 YR EURO BASKET DAILY ACCRUAL CALLABLE EL IN EUR	19-Jun-2009	EUR	850.000	\$1.183.401	€ 850.000
MTN07470	XS0305438821	2YR EU BASKET DAILY ACCRUAL CALLABLE ELN	19-Jun-2009	USD	1.100.000	\$1.100.000	€ 806.925
MTN07476	XS0305440991	ELN EXCHANGEABLE INTO ISHIKAWAJIMA HARIMA HVY IND	22-Jun-2010	JPY	141.358.000	\$1.327.118	€ 1.013.246
MTN07463	XS0305443409	2.75 YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE	22-Mar-2010	GBP	1.400.000	\$2.450.840	€ 1.801.222
MTN07496	XS0305574500	CAPITAL PROTECTED NOTE	15-Aug-2010	EUR	9.662.000	\$13.451.794	€ 9.662.000
MTN07495	XS0305574849	CAPITAL PROTECTED NOTE	15-Aug-2010	USD	7.542.000	\$7.542.000	€ 5.532.570
MTN07482	XS0305627043	2 YR HSBC HOLDINGS PLC	22-Jun-2009	USD	7.600.000	\$7.600.000	€ 5.575.117
MTN07484	XS0305631151	3 YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EQL	21-Jun-2010	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN07487	XS0305645375	7 YR LEVITATOR	20-Jun-2014	EUR	8.000.000	\$11.137.896	€ 8.000.000
MTN07494	XS0305646696	AUTOCALLABLE ON EURIBOR	27-Jul-2011	EUR	19.551.000	\$27.219.626	€ 19.551.000

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MTN07483	XS0305886227	2 YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EQL	22-Jun-2009	HKD	14.000.000	\$1.795.369	€ 1.322.364
MTN07503	XS0305889593	EQL NOTE EXCHANGEABLE INTO AJINOMOTO CO INC STOCK	20-Jun-2012	JPY	56.400.000	\$529.503	€ 404.272
MTN07506	XS0305948860	DUTCH POWER NOTES X	11-Jul-2013	EUR	13.630.000	\$18.976.190	€ 13.630.000
MTN07493	XS0305949595	2 YR US BASKET DAILY ACC CALL ELN	29-Jun-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN07508	XS0306029512	NEC CORP STOCK ELN	21-Jun-2012	JPY	100.155.000	\$940.290	€ 717.906
MTN07524	XS0306090423	8YR AUTOREDEEMABLE ELN TO BBVA AND FRANCE TELECOM	9-Jul-2015	EUR	25.239.000	\$35.138.670	€ 25.239.000
MTN07500	XS0306096628	OIL WEDDING CAKE	16-Jul-2009	GBP	2.485.000	\$4.350.241	€ 3.197.170
MTN07509	XS0306144022	ISHIKAWAJIMA HARIMA HVY IND STOCK	22-Jun-2010	JPY	462.346.000	\$4.340.666	€ 3.314.071
MTN07520	XS0306148288	LB 4.75 YRS USD ONE SHOT, MONTHLY AUTO CALL	22-Mar-2012	USD	3.310.000	\$3.310.000	€ 2.428.110
MTN07522	XS0306151662	NIKKEI LINKED AUD NOTE	20-Jun-2014	AUD	2.300.000	\$1.826.065	€ 1.224.381
MTN07515	XS0306153015	2 YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EQL	22-Jun-2009	USD	3.550.000	\$3.550.000	€ 2.604.167
MTN07527	XS0306179168	3YRS BONUS CERTIFICATE ON NESTLE IN CHF	5-Jul-2010	CHF	8.866.851	\$7.774.373	€ 5.710.970
MTN07536	XS0306226696	3 YR CAPITAL PROTECTED NOTE LINKED	30-Jun-2010	EUR	2.800.000	\$3.898.264	€ 2.800.000
MTN07534	XS0306232744	ELN EXCHANGEABLE INTO MITSUI AND CO LTD STOCK	20-Jun-2012	JPY	102.270.000	\$960.147	€ 733.066
MTN07486	XS0306249045	CLN-ELECTROSTEEL CASTINGS LIMITED	27-Jun-2011	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN07538	XS0306251967	LEHMAN EUR ZERO COUPON 10Y IVTS NOTES	18-Jun-2017	EUR	7.850.000	\$10.929.060	€ 7.850.000
MTN07533	XS0306311373	ELN EXCHANGEABLE INTO CASIO COMPUTER CO LTD	19-Jun-2012	JPY	81.536.000	\$765.488	€ 584.446
MTN07528	XS0306341958	2.75YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE	25-Mar-2010	USD	3.900.000	\$3.900.000	€ 2.860.915
MTN07529	XS0306345355	3.5YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE	28-Dec-2010	AUD	2.500.000	\$1.984.853	€ 1.330.849
MTN07539	XS0306637306	NIKKEI LINKED USD NOTE	20-Jun-2014	USD	1.000.000	\$1.000.000	€ 733.568
MTN07523	XS0306693127	2 YEAR US BASKET DAILY ACCRUAL CALLABLE EQL NOTE	22-Jun-2009	USD	3.250.000	\$3.250.000	€ 2.384.096
MTN07544	XS0306694448	EQL EXCHANGEABLE INTO NOMURA HOLDING INC	20-Jun-2012	JPY	60.354.000	\$566.624	€ 432.614
MTN07541	XS0306772426	CLN-CMC MAGNETICS CORP	8-Oct-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN07550	XS0306849158	ELN WORST OF IDEMITSU KOSAN CO	6-Jan-2009	JPY	100.000.000	\$938.835	€ 716.794
MTN07542	XS0306849745	NIKKEI LINKED AUD NOTE	9-Jul-2014	AUD	1.400.000	\$1.111.518	€ 745.275
MTN07564	XS0306901330	CAPITAL PROTECTED NOTE	13-Aug-2010	USD	3.168.000	\$3.168.000	€ 2.323.944
MTN07563	XS0306921957	CAPITAL PROTECTED NOTE	13-Aug-2010	HUF	399.600.000	\$2.308.717	€ 1.603.982
MTN07561	XS0306927723	EBARA CORP STOCK	22-Jun-2010	JPY	302.400.000	\$2.839.037	€ 2.167.587
MTN07567	XS0306937953	LEHMAN 6 YR ZERO COUPON NOTE	31-Jul-2013	EUR	14.304.414	\$19.915.134	€ 14.304.414
MTN07573	XS0307008481	JPY/USD FS TARN SWAP	10-Jul-2037	JPY	200.000.000	\$1.877.670	€ 1.433.589
MTN07554	XS0307009372	CORPORATE CREDIT LINKED NOTES	21-Sep-2010	JPY	1.000.000.000	\$9.388.350	€ 7.167.945
MTN07557	XS0307093491	24 MONTH AIRBAG ELN ON SHARE BASKET	29-Jun-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN07578	XS0307153493	2 YR US BASKET DLY ACC CALLABLE ELN	6-Jul-2009	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN07562	XS0307252980	CASIO COMPUTER CO LTD STOCK	22-Jun-2012	JPY	80.294.400	\$753.832	€ 575.546
MTN07579	XS0307256544	EQL EXCHANGEABLE INTO ISHIKAWAJIMA HARIMA HEAVY IN	12-Jul-2010	JPY	196.080.000	\$1.840.868	€ 1.405.491
MTN07587	XS0307264050	2 YEAR EU BASKET DAILY ACCRUAL CALLABLE EQL IN USD	29-Jun-2009	USD	2.050.000	\$2.050.000	€ 1.503.815
MTN07597	XS0307323161	ALTERNATIVE ENERGY HYBRID NOTE	29-Jun-2010	SEK	3.700.000	\$539.973	€ 383.078
MTN07596	XS0307325455	ALTERNATIVE ENERGY HYBRID NOTE	29-Jun-2010	SEK	16.580.000	\$2.419.663	€ 1.716.605
MTN07595	XS0307326180	ALTERNATIVE ENERGY HYBRID NOTE	29-Jun-2010	SEK	6.880.000	\$1.004.058	€ 712.319
MTN07592	XS0307348234	ZERO	17-Aug-2013	EUR	114.390.000	\$159.257.990	€ 114.390.000
MTN07594	XS0307362656	10.5 YR CMS LINKED NOTE	30-Dec-2017	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN07588	XS0307390608	1.5 YR EUROPEAN POWER INDUSTRY BASKET	29-Dec-2008	USD	1.250.000	\$1.250.000	€ 916.960
MTN07577	XS0307481159	2.5YR GLOBAL BASKET DAILY ACCRUAL CALLABLE ELN	6-Jan-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN07558	XS0307499441	CLN-REPUBLIC OF PHILIPPINE	20-Dec-2010	USD	12.000.000	\$12.000.000	€ 8.802.817
MTN07606	XS0307616424	2 YEAR UK BASKET DAILY ACCRUAL CALLABLE ELN QUANTO	2-Jul-2009	EUR	1.900.000	\$2.645.250	€ 1.900.000
MTN07593	XS0307616937	2YR UK BASKET DAILY ACCRUAL CALLABLE ELN	29-Jun-2009	USD	8.850.000	\$8.850.000	€ 6.492.077
MTN07604	XS0307617315	3 HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EQUITY.	2-Jul-2010	USD	1.900.000	\$1.900.000	€ 1.393.779
MTN07611	XS0307663939	10 YR SENIOR FLOATING RATE NOTES	10-Jul-2017	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN07613	XS0307734037	EQL NOTE EXCHANGEABLE INTO ISHIKAWAJIMA IND STOCK	13-Jul-2012	JPY	100.118.000	\$939.943	€ 717.640
MTN07616	XS0307752955	NIKKEI LINKED AUD NOTE	9-Jul-2014	AUD	2.050.000	\$1.627.580	€ 1.091.296
MTN07617	XS0307903830	JPY/AUD & JPY/USD CHOOSER FX TRANS NOTE	17-Jul-2037	JPY	130.000.000	\$1.220.485	€ 931.833
MTN07642	XS0307992676	5 YEAR CAPITAL PROTECTED NOTE LINKED TO THE HORNET	2-Aug-2012	EUR	6.500.000	\$9.049.541	€ 6.500.000
MTN07623	XS0308085330	USD FX BASKET LINKED NOTE	26-Dec-2008	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN07627	XS0308098663	2 YR US BASKET DLY ACC CALLABLE ELN	6-Jul-2009	USD	7.600.000	\$7.600.000	€ 5.575.117
MTN07628	XS0308099125	2 YR US BASKET DLY ACC CALLABLE ELN	6-Jul-2009	USD	6.100.000	\$6.100.000	€ 4.474.765
MTN07629	XS0308100402	2 YR GLOBAL BASKET DLY ACC CALLABLE ELN	6-Jul-2009	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN07620	XS0308102283	2 YR HK SHARE BASKET BOOSTER ELN	6-Jul-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN07638	XS0308269819	BEST REPLACEMENT CLIQUET NOTE	20-Jul-2009	EUR	750.000	\$1.044.178	€ 750.000
MTN07633	XS0308274140	2YR EU BASKET DAILY ACCRUAL CALLABLE ELN	6-Jul-2009	USD	3.100.000	\$3.100.000	€ 2.274.061
MTN07705	XS0308319341	AIRBAG ON DEUTSCHE BORSE	4-Jul-2011	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN07641	XS0308389807	OIL WEDDING CAKE NOTES	29-Jun-2009	USD	1.873.000	\$1.873.000	€ 1.373.973
MTN07648	XS0308390052	2 YR GLOBAL BASKET DLY ACC CALLABLE ELN	6-Jul-2009	USD	1.600.000	\$1.600.000	€ 1.173.709
MTN07649	XS0308390722	2 YR GLOBAL BASKET DLY ACC CALLABLE ELN	6-Jul-2009	USD	4.000.000	\$4.000.000	€ 2.934.272
MTN07650	XS0308391704	ELN EXCHANGEABLE INTO DAIWA SECURITIES GROUP INC	12-Jul-2012	JPY	409.368.000	\$3.843.290	€ 2.934.327
MTN07636	XS0308460368	EM SOVEREIGN RANGE NOTES	20-Jul-2010	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN07665	XS0308461176	10YEAR AUTO-CALLABLE NOTE ON BNP PARIBAS	5-Jul-2017	EUR	1.315.000	\$1.830.792	€ 1.315.000
MTN07630	XS0308481794	EQL EXCHANGEABLE INTO CASICO COMPUTER CO LTD.	12-Jul-2012	JPY	150.169.500	\$1.409.844	€ 1.076.407
MTN07662	XS0308527612	EQUITY LINKED NOTE EXCHANGEABLE INTO NIPPON STEEL	13-Jan-2009	AUD	600.000	\$476.365	€ 319.404
MTN07663	XS0308588838	2 YR GLOBAL BASKET DAILY ACCRUAL CALLABLE ELN	6-Jul-2009	USD	1.200.000	\$1.200.000	€ 880.282
MTN07669	XS0308734242	2 YR EU BASKET DAILY ACC CALL ELN	9-Jul-2009	EUR	2.500.000	\$3.480.593	€ 2.500.000
MTN07670	XS0308734911	2 YR EU BASKET DAILY ACC CALL ELN	9-Jul-2009	USD	9.400.000	\$9.400.000	€ 6.895.540
MTN07667	XS0308736296	EQUITY LINKED NOTE EXCHANGEABLE INTO KANSAI ELECTRIC	11-Jul-2012	JPY	100.320.000	\$941.839	€ 719.088
MTN07707	XS0308834547	CAPITAL PROTECTED NOTE	9-Jul-2015	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN07689	XS0308935575	DELTA 1 CERTIFICATE ON THE DJ EUROSTOXX 50 INDEX	12-Jul-2012	EUR	4.000.000	\$5.568.948	€ 4.000.000
MTN07679	XS0308937514	2 YR JAPAN BASKET DLY ACC CALLABLE ELN	10-Jul-2009	JPY	400.000.000	\$3.755.340	€ 2.867.178
MTN07688	XS0308937605	DELTA 1 CERTIFICATE ON THE S AND P 500 INDEX	12-Jul-2012	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN07591	XS0308939130	RUSFINANCREDIT LINKED NOTES	17-Feb-2010	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN07683	XS0308970994	2 YR EU BASKET DLY ACC CALLABLE ELN	10-Jul-2009	EUR	3.200.000	\$3.200.000	€ 2.347.418
MTN07684	XS0308971539	2 YEAR EU BASKET DAILY ACCRUAL CALLABLE ELN	10-Jul-2009	EUR	1.400.000	\$1.949.132	€ 1.400.000
MTN07685	XS0308972347	3 YEAR EU BASKET DAILY ACCRUAL CALLABLE ELN	12-Jul-2010	EUR	6.500.000	\$9.049.541	€ 6.500.000



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN07691	XS0308973311	2 YR GLOBAL BASKET DAILY ACC CALL ELN	10-Jul-2009	USD	1,000,000	\$1,000,000	€ 733,568
MTN07671	XS0308982650	1.5 YR SINGAPORE BASKET DAILY ACCRUAL CALLABLE EQL	9-Jan-2009	SGD	6,600,000	\$4,564,259	€ 3,308,602
MTN07674	XS0308983203	EQL EXCHANGEABLE INTO CASICO COMPUTER CO LTD STOCK	10-Jul-2012	JPY	61,151,400	\$574,111	€ 438,330
MTN07677	XS0308985240	NIKKEI LINKED NOTE	10-Jul-2017	JPY	100,000,000	\$938,835	€ 716,794
MTN07706	XS0309101508	3YR EQUITY LINKED NOTE ON S&P BRIC 40	2-Aug-2010	USD	3,023,000	\$3,023,000	€ 2,217,576
MTN07699	XS0309103546	CAPITAL PROTECTED NOTE	11-Jul-2010	EUR	11,785,000	\$16,407,513	€ 11,785,000
MTN07712	XS0309156668	ZERO COUPON NOTE	27-Jul-2012	EUR	5,722,222	\$7,966,689	€ 5,722,222
MTN07693	XS0309183043	ELN EXCHANGEABLE INTO TAIHEIYO CEMENT CORP STOCK	19-Jul-2012	JPY	51,395,000	\$482,514	€ 368,397
MTN07694	XS0309183555	EQUITY LINKED NOTE EXCHANGEABLE INTO SUMITOMO CORP	19-Jul-2012	JPY	81,144,000	\$761,808	€ 581,636
MTN07695	XS0309184793	KANSAI ELECTRIC POWER CO INC STOCK	19-Jul-2012	JPY	71,442,000	\$670,722	€ 512,092
MTN07704	XS0309186145	LEHMAN BROS 4.75 YRS USD ONE SHOT PRINCIPAL PROTEC	16-Apr-2012	USD	1,840,000	\$1,840,000	€ 1,349,765
MTN07675	XS0309186731	WORST OF 7 ASIAN STOCKS TARN	12-Jul-2012	JPY	300,000,000	\$2,816,505	€ 2,150,383
MTN07702	XS0309227436	JPY/EUR FX TARN NOTE	26-Jul-2037	JPY	100,000,000	\$938,835	€ 716,794
MTN07718	XS0309306651	OIL WEDDING CAKE NOTES	14-Aug-2009	USD	1,552,000	\$1,552,000	€ 1,138,498
MTN07722	XS0309307113	OIL WEDDING CAKE NOTES	14-Aug-2009	GBP	1,614,000	\$2,825,468	€ 2,076,552
MTN07725	XS0309334356	5 YEAR WORST OF AUTO REDEEMABLE EQL	12-Jul-2012	EUR	2,000,000	\$2,784,474	€ 2,000,000
MTN07723	XS0309335080	100% CAPITAL GUARANTEED NOTE	13-Jan-2010	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN07713	XS0309351103	EQL NOTE EXCHANGEABLE INTO SUMITOMO METAL MINING C	12-Jul-2012	JPY	84,480,000	\$793,128	€ 605,548
MTN07714	XS0309363371	NIKKEI LINKED AUD NOTE	18-Jul-2014	AUD	1,200,000	\$952,730	€ 638,808
MTN07720	XS0309364262	1.5 YEAR HK BASKET DAILY ACCRUAL CALLABLE ELN	12-Jan-2009	USD	1,400,000	\$1,400,000	€ 1,026,995
MTN07726	XS0309365319	TSE REIT INDEX LINKED 10 YR NOTE	12-Jul-2017	JPY	300,000,000	\$2,816,505	€ 2,150,383
MTN07727	XS0309366986	EUR FX LINKED NOTE	13-Jul-2010	EUR	5,960,000	\$8,297,733	€ 5,960,000
MTN07731	XS0309435039	EQL NOTE EXCHANGEABLE INTO TOSHIBA CORP. STOCK	18-Jul-2012	JPY	100,605,000	\$944,515	€ 721,131
MTN07732	XS0309435898	EQL NOTE EXCHANGEABLE INTO DAIWA SECURITIES GROUP	18-Jul-2012	JPY	157,920,000	\$1,482,608	€ 1,131,962
MTN07734	XS0309436359	NIKKEI LTD LINKED JPY NOTE	18-Jul-2014	JPY	160,000,000	\$1,502,136	€ 1,146,871
MTN07682	XS0309436862	2 YEAR EU BASKET DAILY ACCRUAL CALLABLE ELN	13-Jul-2009	EUR	2,250,000	\$3,132,533	€ 2,250,000
MTN07730	XS0309471182	ELN SUMITOMO METAL MINING CO LTD (5713)STK	27-Jul-2012	AUD	1,400,000	\$1,111,518	€ 745,275
MTN07747	XS0309485729	DYNAMIC STRATEGY ON A BASKET OF FUNDS	14-Jul-2014	EUR	21,970,000	\$30,587,447	€ 21,970,000
MTN07736	XS0309790797	4.75 YRS USD ONE SHOT MONTHLY AUTO CALL	17-Apr-2012	USD	2,610,000	\$2,610,000	€ 1,914,613
MTN07744	XS0309813839	2 YEAR USD LINKED TO A BASKET OF 6 GLOBAL UTILIT	13-Jul-2009	USD	2,489,000	\$2,489,000	€ 1,825,851
MTN07757	XS0309822319	EQUITY LINKED NOTE EXCHANGEABLE INTO MITSUBISHI	26-Jul-2010	USD	500,000	\$500,000	€ 366,784
MTN07752	XS0309823044	LEHMAN BROTHERS 5 YRS USD DAILY ACCRUAL MEMORY	11-Jul-2012	USD	6,610,000	\$6,610,000	€ 4,848,885
MTN07808	XS0309835139	3YRS BONUS CERTIFICATE ON NESTLE IN CHF	23-Jul-2010	CHF	6,439,500	\$5,646,094	€ 4,147,559
MTN07751	XS0309843232	5 YRS AUD DLY ACC CALLABLE ELN	11-Jul-2012	AUD	11,670,000	\$9,265,295	€ 6,212,404
MTN07766	XS0309870474	RESERVE CPN GEFIVOL	18-Jul-2022	EUR	20,000,000	\$27,844,740	€ 20,000,000
MTN07768	XS0309871019	97% CAPITAL PROTECTED NOTE ON THE DJ EURO STOXX 5	30-Jul-2010	EUR	4,500,000	\$6,265,067	€ 4,500,000
MTN07748	XS0310069538	BONUS CERTIFICATE ON NESTLE	30-Jul-2010	CHF	5,284,000	\$4,632,962	€ 3,403,323
MTN07733	XS0310083950	2 YEAR HK SHARES BASKET BOOSTER EQL NI AUD	13-Jul-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN07735	XS0310084339	2YR EU BASKET DAILY ACCRUAL CALLABLE ELN	17-Jul-2009	EUR	4,850,000	\$6,752,349	€ 4,850,000
MTN07764	XS0310085062	4.75 YRS USD ONE SHOT MONTHLY AUTO CALL	17-Apr-2012	USD	1,230,000	\$1,230,000	€ 902,289
MTN07765	XS0310085492	4.75 YRS USD ONE SHOT MONTHLY AUTO CALL PRINCIPAL	10-Apr-2012	USD	5,400,000	\$5,400,000	€ 3,961,268
MTN07762	XS0310085575	2YR BASKET DAILY ACCRUAL CALLABLE ELN	17-Jul-2009	EUR	2,850,000	\$3,967,875	€ 2,850,000
MTN07763	XS0310085815	EU BASKET DAILY ACCRUAL CALLABLE ELN	17-Jul-2009	USD	2,450,000	\$2,450,000	€ 1,797,242
MTN07776	XS0310086623	10 YR FLOATING RATE SWAP	27-Jul-2017	EUR	5,000,000	\$6,961,185	€ 5,000,000
MTN07775	XS0310125546	WEDDING CAKE	26-Jul-2009	EUR	1,500,000	\$2,088,356	€ 1,500,000
MTN07753	XS0310271019	CLN - GATI LIMITED	6-Jan-2012	USD	5,000,000	\$5,000,000	€ 3,667,840
MTN07783	XS0310309785	LBIE	12-Jan-2009	USD	20,000,000	\$20,000,000	€ 14,671,362
MTN07779	XS0310410823	NIKKEI LINKED USD NOTE	18-Jul-2014	USD	1,800,000	\$1,800,000	€ 1,320,423
MTN07778	XS0310412019	EQUITY LINKED NOTE EXCHANGEABLE INTO MITSUI&CO.LTD	19-Jul-2012	JPY	51,400,000	\$482,561	€ 368,432
MTN07773	XS0310414908	2 YR JAPAN BASKET DAILY ACCRUAL CALLABLE ELN	21-Jul-2009	JPY	310,000,000	\$2,910,388	€ 2,222,063
MTN07785	XS0310476766	2 YR SINGAPORE BASKET DLY ACC CALLABLE ELN	20-Jul-2009	SGD	5,200,000	\$3,596,082	€ 2,606,778
MTN07790	XS0310478978	EQL NOTE EXCHANGEABLE INTO DAIWA SECURITIES GROUP	26-Jul-2012	JPY	217,600,000	\$2,042,905	€ 1,559,745
MTN07782	XS0310486641	2 YR EU BASKET DLY ACC CALLABLE ELN	20-Jul-2009	USD	1,500,000	\$1,500,000	€ 1,100,352
MTN07786	XS0310487292	2 YEAR JAPAN BASKET DAILY ACCRUAL ELN	21-Jul-2009	JPY	880,000,000	\$8,261,748	€ 6,307,792
MTN07791	XS0310507743	3YR INFALTON NOTE	1-Aug-2010	EUR	5,000,000	\$6,961,185	€ 5,000,000
MTN07797	XS0310793905	2 YR EU BASKET DLY ACC CALL ELN	20-Jul-2009	USD	1,700,000	\$1,700,000	€ 1,247,066
MTN07792	XS0310847503	METAL BASKET NOTE - CAPITAL PROTECTED	13-Jul-2010	USD	3,000,000	\$3,000,000	€ 2,200,704
MTN07794	XS0310856678	NIKKEI LINKED AUD NOTE 7 YRS CALLABLE NOTE	25-Jul-2014	AUD	2,200,000	\$1,746,671	€ 1,171,147
MTN07822	XS0310863021	5 YEARS NIKKEI LINKED NOTE/CALLABLE NOTE TERMS	19-Jul-2012	JPY	452,000,000	\$4,243,534	€ 3,239,911
MTN07812	XS0310885933	JPY/AUD FX TARN NOTE	13-Jul-2037	JPY	100,000,000	\$938,835	€ 716,794
MTN07814	XS0310995955	100% CPAITAL PROTECTED NOTE	30-Aug-2012	CZK	68,850,000	\$3,892,013	€ 2,812,500
MTN07815	XS0311101652	4.75 YRS USD ONE SHOT MONTHLY AUTO CALL PRINCIPAL	23-Apr-2012	USD	2,920,000	\$2,920,000	€ 2,142,019
MTN07817	XS0311102544	EQUITY LINKED NOTE EXCHANGEABLE INTO NIPPON STEEL	3-Aug-2012	JPY	100,224,000	\$940,938	€ 718,400
MTN07816	XS0311179252	2 YR HK BASKET DAILY ACCRUAL CALLABLE ELN	23-Jul-2009	USD	3,800,000	\$3,800,000	€ 2,787,559
MTN07826	XS0311223688	5YR WORST OF AUTOREDEEMABLE ELN	25-Jul-2012	EUR	1,000,000	\$1,392,237	€ 1,000,000
MTN07820	XS0311225469	EQUITY LINKED NOTE EXCHANGEABLE INTO SUMITOMO CORP	3-Aug-2012	JPY	233,772,000	\$2,194,733	€ 1,675,665
MTN07821	XS0311226608	EQL NOTE EXCHANGEABLE INTO DAIWA SECURITIES	26-Jul-2012	JPY	100,566,000	\$944,149	€ 720,852
MTN07830	XS0311297021	IMMO PROTECTED ANLE	27-Dec-2017	EUR	3,834,000	\$5,337,837	€ 3,834,000
MTN07832	XS0311301070	CAPITAL PROTECTED NOTE	18-Jul-2012	USD	5,000,000	\$5,000,000	€ 3,667,840
MTN07831	XS0311446479	FIRST TO DEFAULT CORP CREDIT BASKET	20-Sep-2017	EUR	20,000,000	\$27,844,740	€ 20,000,000
MTN07824	XS0311479488	2 YEAR SEVEN & I HOLDINGS CO LTD. DAILY ACCRUAL CA	24-Jul-2009	JPY	200,000,000	\$1,877,670	€ 1,433,589
MTN07827	XS0311482193	2 YEAR EU BASKET DAILY ACCRUAL CALLABLE EQL NOTE	24-Jul-2009	EUR	1,700,000	\$2,366,803	€ 1,700,000
MTN07825	XS0311484561	2 YR GLOBAL BASKET DAILY ACCRUAL CALLABLE ELN	23-Jul-2009	USD	1,800,000	\$1,800,000	€ 1,320,423
MTN07828	XS0311486269	2 YR EU BASKET DLY ACC CALL ELN	24-Jul-2009	USD	2,900,000	\$2,900,000	€ 2,127,347
MTN07836	XS0311621733	ELN EXCHANGEABLE INTO NITTO DENKO CORP(6988) STOCK	26-Jul-2010	JPY	443,760,000	\$4,166,174	€ 3,180,847
MTN07837	XS0311621816	ELN EXCHANGEABLE INTO MIZUHO FINANCIAL GRP	27-Jul-2012	JPY	200,304,000	\$1,880,524	€ 1,435,768
MTN07838	XS0311622038	NIKKEI LINKED 7 YRS CALLABLE NOTE	25-Jul-2014	AUD	1,100,000	\$873,335	€ 585,574
MTN07840	XS0311664543	JPY/USD FX TARN NOTE	25-Jul-2047	JPY	100,000,000	\$938,835	€ 716,794
MTN07839	XS0311685209	CLN - REPUBLIC OF PHILIPINES	22-Sep-2008	USD	8,000,000	\$8,000,000	€ 5,868,545
MTN07842	XS0311740582	2 YR BASKET VS RTY LINKED OUTPERFORMANCE	27-Jul-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN07853	XS0311744576	ELN EXCHANGEABLE INTO ITOCHU CORP (8001)STK	26-Jul-2010	JPY	339.801.000	\$3.190.171	€ 2.435.675
MTN07854	XS0311745383	EQL NOTE EXCHANGEABLE INTO JFE HOLDINGS INC	26-Jul-2012	JPY	254.475.000	\$2.389.100	€ 1.824.063
MTN07848	XS0311748130	EQUITY LINKED NOTE EXCHANGEABLE INTO SUMITOMO CORP	3-Aug-2012	JPY	100.092.000	\$939.699	€ 717.454
MTN07850	XS0311753130	EQUITY LINKED NOTE EXCHANGEABLE INTO MITSUBISHI	19-Jul-2012	JPY	51.615.000	\$484.580	€ 369.973
MTN07851	XS0311754963	EQUITY LINKED NOTE EXCHANGEABLE INTO ASAH KASEI	24-Jul-2012	JPY	51.000.000	\$478.806	€ 365.565
MTN07852	XS0311755697	ELN EXCHANGEABLE INTO SUMITOMO METAL MINING CO.	26-Jan-2009	JPY	50.940.000	\$478.243	€ 365.135
MTN07850	XS0311764509	4YR ELN ON DJ EUROSTOXX 50	25-Jul-2011	EUR	1.300.000	\$1.809.908	€ 1.300.000
MTN07855	XS0311765068	10 YR AUTO CALL NOTE ON ING	26-Jul-2017	EUR	1.360.000	\$1.893.442	€ 1.360.000
MTN07856	XS0311765654	PRINCIPAL PROTECTED SUNS ON AN EQUALLY WEIGHTED	26-Jul-2010	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN07845	XS0311769219	BONUS EXPRESS NOTES ON BRENT CRUDE OIL	22-Sep-2011	EUR	2.661.000	\$3.704.743	€ 2.661.000
MTN07844	XS0311853195	2YR EU BASKET DAILY ACCRUAL CALLABLE ELN IN USD	27-Jul-2009	USD	2.200.000	\$2.200.000	€ 1.613.850
MTN07858	XS0311855729	ELN EXG INTO KOMATSU LTD.(6301) STK	26-Jul-2012	JPY	50.304.000	\$472.272	€ 360.576
MTN07861	XS0311857428	EQL NOTE EXCHANGEABLE INTO MITSUI MINING & SMELTIN	26-Jul-2012	JPY	62.424.000	\$586.058	€ 447.452
MTN07862	XS0311860562	ELN EXCHGBLE INTO SUMITOMO CORP(8053)STK	1-Aug-2012	JPY	122.034.000	\$1.145.698	€ 874.733
MTN07860	XS0311864986	EQL NOTE EXCHANGEABLE INTO KANSAI ELECTRIC POWER	26-Jul-2012	JPY	140.385.000	\$1.317.983	€ 1.006.272
MTN07859	XS0311866171	TORAY INDUSTRIES INC STOCK	7-Aug-2012	JPY	107.250.000	\$1.006.900	€ 768.762
MTN07857	XS0311866767	TORAY INDUSTRIES INC STOCK	3-Aug-2012	JPY	100.170.000	\$940.431	€ 718.013
MTN07868	XS0311947682	CLN-STERLING BIOTECH LIMITED	16-Jul-2012	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN07863	XS0311955511	STERLING BIOTECH LIMITED	16-Jul-2012	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN07869	XS0312057432	JPY AUD FX TARN SWAP	7-Aug-2037	JPY	110.000.000	\$1.032.718	€ 788.474
MTN07870	XS0312058752	CREDIT LINKED NOTES	14-Mar-2009	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN07873	XS0312086456	LINKED TO PLUTONOMY STOCK	7-Sep-2010	HUF	1.026.300.000	\$5.929.520	€ 4.119.536
MTN07874	XS0312086530	CAPITAL PROTECTED NOTE 100% CAPITAL PROTECTED NOTE	7-Sep-2010	USD	4.152.000	\$4.152.000	€ 3.045.775
MTN07875	XS0312086704	CAPITAL PROTECTED NOTE	7-Sep-2010	EUR	2.594.000	\$3.611.463	€ 2.594.000
MTN07877	XS0312172298	2 YEAR US BASKET DAILY ACCRUAL CALLABLE ELN	27-Jul-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN07878	XS0312173262	EQUITY LINKED NOTE EXCHANGEABLE INTO MITSUI MINING	30-Jul-2012	JPY	50.139.000	\$470.722	€ 359.394
MTN07879	XS0312175473	ELN EXCHANGEABLE INTO HONDA MOTOR CO.LTD	26-Jul-2012	JPY	573.078.000	\$5.380.257	€ 4.107.792
MTN07880	XS0312176109	ELN EXCHBLE INTO IHI STOCK	3-Aug-2010	JPY	214.830.000	\$2.016.899	€ 1.539.890
MTN07881	XS0312177255	ELN EXCHBLE INTO JFE HOLDINGS INC STOCK	3-Aug-2010	JPY	200.720.000	\$1.884.430	€ 1.438.750
MTN07893	XS0312194854	2 YR EU BKT DAILY ACC CALL ELN	27-Jul-2009	USD	4.050.000	\$4.050.000	€ 2.970.951
MTN07886	XS0312196123	LEHMAN BROTHERS 4.75 YEARS AUD ONE SHOT, MONTHLY	20-Apr-2012	AUD	1.760.000	\$1.397.337	€ 936.918
MTN07885	XS0312196719	ELN EXCHANGEABLE INTO MITSUI MINING & SMELTING CO.	30-Jul-2012	JPY	50.058.000	\$469.962	€ 358.813
MTN07884	XS0312197360	ELN EXCHANGEABLE INTO MITSUI MINING & SMELTING CO.	26-Jul-2012	JPY	73.780.000	\$692.672	€ 528.851
MTN07883	XS0312197956	ELN EXCHGBLE INTO TOKUYAMA CORP.(4043)STK	2-Aug-2012	JPY	50.120.000	\$470.544	€ 359.257
MTN07882	XS0312198251	EQUITY LINKED NOTE EXCHANGEABLE INOT TEIJIN LTD.	27-Jul-2012	JPY	137.072.000	\$1.286.880	€ 982.525
MTN07907	XS0312300477	101.1% CAPITAL PROTECTED NOTES	28-Dec-2015	EUR	6.200.000	\$8.631.869	€ 6.200.000
MTN07888	XS0312428609	LBIE	27-Jul-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN07909	XS0312430332	2YR EUROPEAN BASKET DLY ACC CALL ELN	30-Jul-2009	USD	1.950.000	\$1.950.000	€ 1.430.458
MTN07901	XS0312432114	LEHMAN BROS 5 YRS AUD DAILY ACC MEMORY KNOCK OUT P	23-Jul-2012	AUD	8.550.000	\$6.788.198	€ 4.551.504
MTN07902	XS0312433948	LEHMAN BROS 5 YRS USD DAILY ACC MEMORY KNOCK OUT P	23-Jul-2012	USD	5.120.000	\$5.120.000	€ 3.755.869
MTN07904	XS0312435729	2 YEAR US BASKET DAILY ACCRUAL CALLABLE ELN	27-Jul-2009	USD	1.700.000	\$1.700.000	€ 1.247.066
MTN07911	XS0312439556	8% COMMODITY GARANT PLUS SWAP	6-Sep-2012	EUR	3.070.000	\$4.274.168	€ 3.070.000
MTN07912	XS0312461642	AUTOCALL MEMORY COUPON NOTES LINKED TO S & P	30-Jul-2009	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN07915	XS0312463184	AUTO REDEEMER NT LINKD TO SHRS OF BANCO BILBAO	9-Aug-2012	EUR	20.000.000	\$27.844.740	€ 20.000.000
MTN07910	XS0312480196	USD JPY FX TARN NOTE	2-Aug-2037	JPY	407.000.000	\$3.821.058	€ 2.917.354
MTN07926	XS0312721730	ELN EXGBLE INTO SUMITOMO CORP.(8053)STK	3-Aug-2010	JPY	385.434.000	\$3.618.589	€ 2.762.770
MTN07920	XS0312723272	2 YEAR RDSA+CVX+VLO BASKET VS SPX LINKED ELN	30-Jul-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN07922	XS0312723603	2 YR US BASKET DLY ACC CALLABLE ELN	31-Jul-2009	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN07924	XS0312726705	TORAY INDUSTRIES INC STOCK	3-Aug-2012	USD	3.200.000	\$3.200.000	€ 2.347.418
MTN07925	XS0312729634	ELN EXGBL INTO DAIWA SECURITIES GRP STK	3-Aug-2012	JPY	293.664.000	\$2.757.020	€ 2.104.967
MTN07932	XS0312924334	5YR WORST OF JAPANESE BASKET AUTO CALLB ELN	1-Aug-2012	SGD	4.000.000	\$2.766.217	€ 2.005.214
MTN07938	XS0312938045	5YR WORST OF JAPANESE BSKT AUTO CALL ELN	1-Aug-2012	SGD	4.000.000	\$2.766.217	€ 2.005.214
MTN07939	XS0312938557	ELN EXGBLE INTO NIPPON STEEL CORP.(5401)STK	3-Aug-2012	JPY	371.700.000	\$3.489.650	€ 2.664.325
MTN07940	XS0312938714	ELN EXG INTO KANSAI ELECTRIC POWER CO(9053)STK	7-Aug-2012	JPY	162.144.000	\$1.522.265	€ 1.162.239
MTN08024	XS0313100678	3 YEAR CAPITAL PROTECTED NOTE LINKED AREVO STRATEG	23-Jul-2010	EUR	4.000.000	\$5.568.948	€ 4.000.000
MTN07945	XS0313102377	AUTO REDEEMER WORST OF NOTE	7-Sep-2012	EUR	10.247.000	\$14.266.253	€ 10.247.000
MTN07946	XS0313103003	CORPORATE CREDIT LINKED NOTES	27-Jul-2012	USD	4.400.000	\$4.400.000	€ 3.227.700
MTN07941	XS0313188400	CAPITAL PROTECTED NOTE	30-Jul-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN07957	XS0313198201	CAP PROTECTD NOTE LINKED TO BSKT OF REAL EST ASSET	26-Jul-2010	EUR	2.700.000	\$3.759.040	€ 2.700.000
MTN07947	XS0313198979	OUTPERFORMANCE SWAP IN RELATION TO ISSUANCE	1-Aug-2017	EUR	15.000.000	\$20.883.555	€ 15.000.000
MTN07954	XS0313326646	AUD CLLB & KNOCK-OUT POWER REVERSE DUAL CURRCY NT	10-Aug-2037	JPY	100.000.000	\$938.835	€ 716.794
MTN07949	XS0313326729	JPY/USD FX TARN NT	14-Aug-2037	JPY	150.000.000	\$1.408.252	€ 1.075.192
MTN07958	XS0313326992	6 YRS AUTOREDEEMER WORST OF NOTE	6-Aug-2013	USD	19.000.000	\$19.000.000	€ 13.937.793
MTN07959	XS0313327370	CAP PROCTD NT	3-Aug-2010	EUR	1.795.000	\$2.499.065	€ 1.795.000
MTN07960	XS0313327453	AUTO REDEEMER WORST OF NOTE	6-Aug-2013	USD	6.500.000	\$6.500.000	€ 4.768.192
MTN07967	XS0313345604	EXPRESS CERTIFICATE ON SOCIETE GENERALE	9-Aug-2011	EUR	4.341.100	\$6.043.839	€ 4.341.100
MTN07962	XS0313432329	NIKKEL LINKED USD NOTE	3-Aug-2017	USD	690.000	\$690.000	€ 506.162
MTN07963	XS0313436072	ELN EXG INTO MITSUBISHI UFJ FINL GRO(8306)STK	15-Aug-2012	JPY	100.620.000	\$944.656	€ 721.239
MTN07948	XS0313437716	EQL NOTE EXCHANGEABLE INTO SUMITOMO METAL CO. LTD	7-Aug-2012	JPY	51.850.000	\$486.786	€ 371.658
MTN07975	XS0313528944	AUTO REDMR NT LINKD TO SHRS OF BANCO BILBAO VIZCA	7-Aug-2012	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN07976	XS0313532623	AUTO REDMR NT LINKD TO SHRS OF BNP PARIBAS	7-Aug-2012	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN07952	XS0313536962	LB 4.75 YRS USD ONE SHOT, MONTHLY AUTO CALL	7-May-2012	USD	3.360.000	\$3.360.000	€ 2.464.789
MTN07964	XS0313537002	NIKKEL LINKED USD NOTE	3-Aug-2017	USD	840.000	\$840.000	€ 616.197
MTN07965	XS0313537184	LB 4.75YRS USD ONE SHOT MONTHLY AUTO CALL PRINCIPA	9-May-2012	USD	3.590.000	\$3.590.000	€ 2.633.509
MTN07979	XS0313662321	ELN EXCGB INTO PACIFIC METALS CO.(5541)STK	14-Aug-2012	JPY	57.500.000	\$539.830	€ 412.157
MTN07980	XS0313664459	JPY/AUD & JPY/USD CHOOSER FX TRANS NOTE	21-Aug-2037	JPY	100.000.000	\$938.835	€ 716.794
MTN07981	XS0313734922	CLN-PHILIP	20-Sep-2012	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN07982	XS0313737271	CLN - PHILIP	20-Sep-2012	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN07969	XS0313782814	5 YEAR CAPITAL PROTECTED CPPI NOTE LINKED TO LEHMA	30-Jul-2012	USD	4.500.000	\$4.500.000	€ 3.301.056
MTN07984	XS0313789074	2YR EU BASKET DAILY ACCRUAL CALLABLE ELN	7-Aug-2009	USD	1.500.000	\$1.500.000	€ 1.100.352



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MTN07986	XS0313791567	2YR EU BSKT DLY ACCRL CALL ELN QUANTOED IN USD	7-Aug-2009	USD	2.600.000	\$2.600.000	€ 1.907.277
MTN07989	XS0313893215	EUR FX LINKED NOTE	7-Feb-2009	EUR	10.636.000	\$14.807.833	€ 10.636.000
MTN07990	XS0313893561	EUR USD AUTO CALLABLE SWAP	7-Aug-2012	USD	13.350.000	\$13.350.000	€ 9.793.134
MTN07991	XS0313948050	ELN EXCHANGEABLE INTO ITOCHU STOCK	3-Aug-2010	JPY	287.280.000	\$2.697.085	€ 2.059.207
MTN07992	XS0313948480	NIKKEI LINKED JPY NOTE	14-Aug-2014	JPY	160.000.000	\$1.502.136	€ 1.146.871
MTN07995	XS0313950031	4.75 YRS USD ONE SHOT MONTHLY AUTO CALL PRINCIPAL	9-May-2012	USD	3.140.000	\$3.140.000	€ 2.303.404
MTN08006	XS0314034728	AUTOREDEEMER WORST OF NOTE	9-Oct-2012	EUR	4.022.000	\$5.599.577	€ 4.022.000
MTN08019	XS0314067140	DUTCH POWER NOTES XI	3-Sep-2013	EUR	4.212.000	\$5.864.102	€ 4.212.000
MTN08009	XS0314130369	EM SOVERIGN RANGE NOTES	23-Aug-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN08012	XS0314157644	2 YR US BASKET DLY ACC CALL ELN	10-Aug-2009	USD	1.800.000	\$1.800.000	€ 1.320.423
MTN08015	XS0314159855	ELN EXGB INTO SUMITOMO METAL MINING CO.(5713)STK	8-Aug-2012	JPY	69.460.000	\$652.115	€ 497.885
MTN08016	XS0314160358	ELN EXGB INTO TOKYO ELECT POWER CO (9501)STK	7-Aug-2012	JPY	200.178.000	\$1.879.341	€ 1.434.865
MTN08025	XS0314250779	AUTOCALL MEMORY COUPON NOTES LINK TO BASKET SHARES	9-Aug-2012	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN08023	XS0314254680	CLN-DRYDEN	15-Apr-2023	EUR	2.883.000	\$4.013.819	€ 2.883.000
MTN08027	XS0314391672	2 YR. US BASKET DAILY ACCRUAL CALLABLE EQL NOTE	10-Aug-2009	USD	1.400.000	\$1.400.000	€ 1.026.995
MTN08029	XS0314392647	EQL EXCHANGEABLE INTO EBARA CORP STOCK	10-Aug-2009	JPY	345.780.000	\$3.246.304	€ 2.478.532
MTN08035	XS0314479337	LEVERAGED AIRBAG ON GS PRECIOUS METALS ER INDEX	10-Feb-2009	USD	6.000.000	\$6.000.000	€ 4.401.408
MTN08032	XS0314578310	2YEAR BASKET V/S SPX LIMITED OUTPERFORMANCE BOOSTE	10-Aug-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08046	XS0314637348	ELN EXCHANGEABLE INTO MITSUBISHI HEAVY INDUSTRIES	14-Aug-2012	JPY	50.460.000	\$473.736	€ 361.695
MTN08028	XS0314743963	AUD CALLABLE & KNOCK OUT POWER REVERSE DUAL NOTE	17-Aug-2037	JPY	100.000.000	\$938.835	€ 716.794
MTN08052	XS0314746479	CLN-REPUBLIC OF PHILIPPINES	20-Sep-2012	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN08031	XS0314747105	AUD SUPERBALL NOTE	24-Aug-2037	AUD	1.100.000	\$873.335	€ 585.574
MTN08053	XS0314763052	5 YR. AUTO REDEEMABLE EQL NOTE ON BBVA	9-Aug-2012	EUR	6.667.000	\$9.282.044	€ 6.667.000
MTN08054	XS0314774257	4 YEARS AUTOREDEEMABLE EQL NOTE ON AXA, ALLIANZ	13-Aug-2011	EUR	9.984.000	\$13.900.094	€ 9.984.000
MTN08055	XS0314774505	EURUSD AUTO-CALLABLE NOTE	13-Aug-2012	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN08065	XS0314855338	NIKKEI LINKED AUD NOTE	14-Aug-2014	AUD	1.450.000	\$1.151.215	€ 771.892
MTN08062	XS0314857466	EQUITY LINKED NOTE EXCHANGEABLE INTO TOYOTA MOTOR	20-Aug-2010	JPY	100.040.000	\$939.210	€ 717.081
MTN08044	XS0314889154	AUTOCALLABLE WORST OF BASKET NOTE	4-Sep-2009	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN08067	XS0314918276	BONUS EXPRESS ON CRUDE	7-Nov-2011	EUR	8.000.000	\$11.137.896	€ 8.000.000
MTN08068	XS0314999250	10YR AUTO CALLABLE NOTE ON CREDIT AGRICOLE SA	14-Aug-2017	EUR	1.242.000	\$1.729.158	€ 1.242.000
MTN08071	XS0315257484	COMMODITY BASKET NOTE	24-Aug-2009	GBP	1.300.000	\$2.275.780	€ 1.672.564
MTN08078	XS0315264001	NOTE LINKED TO THE PERFORMANCE OF THE S AND P 500	15-Aug-2010	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN08079	XS0315356039	PRINCIPAL PROTECTED NIKKEI LINKED 10YR NOTE	17-Aug-2017	JPY	1.000.000.000	\$9.388.350	€ 7.167.945
MTN08075	XS0315419134	AUD CALLAB POWER REVERSE DUAL CURRENCY NT	24-Aug-2037	JPY	100.000.000	\$938.835	€ 716.794
MTN08082	XS0315504323	CMS	16-Aug-2017	EUR	300.000.000	\$417.671.100	€ 300.000.000
MTN08090	XS0315528777	CAPITAL PROTECTED NOTE	14-Sep-2012	CZK	47.100.000	\$2.662.510	€ 1.924.020
MTN08089	XS0315529312	AUTO REDEEMER WORST OF NOTE LINKED TO A BKT OF IND	20-Aug-2013	USD	13.200.000	\$13.200.000	€ 9.683.099
MTN08083	XS0315548296	TOKYO ELECTRIC POWER CO INC STOCK	24-Aug-2012	JPY	100.160.000	\$940.337	€ 717.941
MTN08086	XS0315548700	1.5 YRS JPY NOTE LINKED TO A BASKET OF 6 GLOBAL	10-Feb-2009	JPY	122.700.000	\$1.151.950	€ 879.507
MTN08087	XS0315549187	NIKKEI LINKED JPY NOTE	21-Aug-2014	JPY	100.000.000	\$938.835	€ 716.794
MTN08088	XS0315549690	2YR JAPAN BSKT DLY ACCRL CALLB ELN	17-Aug-2009	JPY	565.000.000	\$5.304.418	€ 4.049.889
MTN08085	XS0315559061	1.5YR TWD NT LIKD TO BSKT OF 6 GLOBAL LUXURY SHRS	10-Feb-2009	USD	18.966.725	\$18.966.725	€ 13.913.384
MTN08098	XS0315799709	1.5 YR USD CALLABLE GUARANTEED NOTE LINKED TO A BK	23-Feb-2009	USD	3.740.000	\$3.740.000	€ 2.743.545
MTN08102	XS0315804475	ELN EXGBLE INTO TOSHIBA CORP. STK(5YRS CALLAB NT)	16-Aug-2012	JPY	152.625.000	\$1.432.897	€ 1.094.008
MTN08103	XS0315805019	ELN EXGB INTO KAWASAKI HEAVY INDTS.(7012)STK	16-Aug-2012	JPY	100.800.000	\$946.346	€ 722.529
MTN08091	XS0315845155	AUTO REDEEMER WORST OF NOTE LINKED TO BASKET OF	7-Sep-2012	USD	610.000	\$610.000	€ 447.477
MTN08104	XS0316169050	AUD CALLABLE POWER REVERSE DUAL CURRENCY NOTE	24-Aug-2037	JPY	220.000.000	\$2.065.437	€ 1.576.948
MTN08114	XS0316206357	7 YR AUTOREDEEMABLE EQL NOTE ON STOCK BASKET	21-Aug-2014	EUR	1.430.000	\$1.990.899	€ 1.430.000
MTN08116	XS0316264638	10 YEAR QUARTERLY AUTOREDEEMABLE RECOVERY NOTE	22-Aug-2017	USD	1.075.000	\$1.075.000	€ 788.586
MTN08126	XS0316372522	AIRBAG NOTE ON EUROSTOXX 50 INDEX	21-Aug-2013	EUR	2.300.000	\$3.202.145	€ 2.300.000
MTN08122	XS0316388445	1.5 YR USD NOTE LINKED TO A BASKET OF 5 GLOBAL LUX	17-Feb-2009	USD	13.564.000	\$13.564.000	€ 9.950.117
MTN08120	XS0316394336	TOKYO ELECTRIC POWER CO INC 9501 STOCK	4-Sep-2012	JPY	175.032.000	\$1.643.262	€ 1.254.620
MTN08119	XS0316395739	JFE HOLDINGS INC (5411) STOCK	21-Aug-2012	JPY	52.390.000	\$491.856	€ 375.529
MTN08121	XS0316405637	1.5 YR TWD NOTE LINKED TO A BASKET OF 5 SHARES	17-Feb-2009	USD	29.944.012	\$29.944.012	€ 21.965.971
MTN08118	XS0316455061	2 YR JAPAN BASKET DAILY ACC CALL ELN	24-Aug-2009	USD	1.450.000	\$1.450.000	€ 1.063.674
MTN08144	XS0316485563	100% LEHMAN BROS CAPITAL PROTECTED CERTIFICATES ON	17-Aug-2011	CHF	1.550.000	\$1.359.026	€ 998.325
MTN08134	XS0316515229	CREDIT LINKED NOTE - REPUBLIC OF PHILIPPINES	20-Sep-2010	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN08132	XS0316527828	5 YEARS CALLABLE-DIGITAL COUPON TYPE	5-Sep-2012	JPY	120.000.000	\$1.126.602	€ 860.153
MTN08141	XS0316826733	2 YR 688+2628+3900 BASKET VS SPX LINKED OUTPERFORM	24-Aug-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08150	XS0316829166	EQL NOTE EXCHANGEABLE INTO EBARA CORP STOCK	24-Aug-2009	JPY	168.768.000	\$1.584.453	€ 1.209.720
MTN08152	XS0316829919	TOKYO ELECTRIC POWER CO INC 9501 STOCK	24-Aug-2012	JPY	411.804.000	\$3.866.160	€ 2.951.788
MTN08154	XS0316834083	COMMODITY BASKET PRINCIPAL PROTECTED	27-Jul-2011	USD	767.000	\$767.000	€ 562.647
MTN08157	XS0316842698	LEHMAN BROS TREASURY EXH NOTES ON THE COMMON STK	23-Aug-2012	GBP	600.000	\$1.050.360	€ 771.952
MTN08160	XS0316937647	AUTOREDEEMABLE EQUITY LINKED NOTEON THE S&P INDEX	24-Aug-2010	USD	965.000	\$965.000	€ 707.893
MTN08155	XS0316953255	AUD SUPERBALL NOTE	7-Sep-2037	AUD	1.000.000	\$793.941	€ 532.340
MTN08153	XS0316953925	AUD CALLABLE POWER REVERSE DUAL CURRENCY NOTE	4-Sep-2037	JPY	100.000.000	\$938.835	€ 716.794
MTN08149	XS0316992154	2 YR US BASKET DAILY ACCRUAL CALLABLE EQL NOTE	24-Aug-2009	USD	1.300.000	\$1.300.000	€ 953.638
MTN08162	XS0316992824	2 YEAR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EL	27-Aug-2009	USD	5.950.000	\$5.950.000	€ 4.364.730
MTN08161	XS0316993475	TOSHIBA CORP (6502)J STOCK	5-Sep-2012	JPY	100.280.000	\$941.464	€ 718.802
MTN08156	XS0316994010	7 YEARS CALLABLE NOTE-DIGITAL COUPON TYPE	5-Sep-2014	JPY	130.000.000	\$1.220.485	€ 931.833
MTN08182	XS0317181716	CAPITAL PROTECTED NOTE	27-Aug-2009	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN08166	XS0317188059	EVEREST MEMORY BONUS NOTE	26-Sep-2013	EUR	24.000.000	\$33.413.688	€ 24.000.000
MTN08167	XS0317188646	EVEREST MONEY BONUS NOTE FORWARD	26-Sep-2013	EUR	41.000.000	\$57.081.717	€ 41.000.000
MTN08178	XS0317240157	DUTCH POWER NOTES XII	9-Oct-2013	EUR	6.751.000	\$9.398.992	€ 6.751.000
MTN08168	XS0317292117	S&P DIVERSIFIED TRENDS INDICATOR LINKED NOTES	28-Aug-2012	EUR	2.050.000	\$2.854.086	€ 2.050.000
MTN08180	XS0317359478	USD FX BASKET-LINKED NOTE	23-Aug-2009	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN08181	XS0317359718	4 YEAR AUTOREDEEMER NOTE LINKED TO THE DOW JONES	28-Aug-2011	EUR	1.120.000	\$1.559.305	€ 1.120.000
MTN08174	XS0317366333	DAIWA SECURITIES - GROUP INC (8601) STOCK	24-Aug-2012	JPY	101.700.000	\$954.795	€ 728.980
MTN08175	XS0317366416	SUMITOMO METAL MINING CO LTD (5713) STOCK	5-Sep-2012	JPY	99.600.000	\$935.080	€ 713.927
MTN08165	XS0317366689	2 YEAR HSBC HOLDINGS DAILY ACCRUAL CALLABLE ELN	28-Aug-2009	GBP	2.500.000	\$4.376.500	€ 3.216.468

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN08173	XS0317366846	7 YEARS CALLABLE NOTE- DIGITAL COUPON TYPE	5-Sep-2014	JPY	100.000.000	\$938.835	€ 716.794
MTN08188	XS0317416377	TOKYO ELECTRIC POWER CO INC (9501) STOCK	5-Sep-2012	JPY	419.430.000	\$3.937.755	€ 3.006.451
MTN08191	XS0317416880	3Y CAPITAL PROTECTED NOTE LINKED TO AREVO STRATEGY	27-Aug-2010	GBP	1.000.000	\$1.750.600	€ 1.286.587
MTN08187	XS0317417003	2 YR US BASKET DAILY ACCRUAL CALLABLE EQL	28-Aug-2009	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN08192	XS0317422425	3YR CAP PROTCD NT LINKD TO LB AERVO STRATEGY	28-Aug-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN08190	XS0317422771	3 YEAR CAPITAL PROTECTED NOTE	27-Aug-2010	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN08202	XS0317742335	2 YEAR JAPAN BASKET (6301.T+6302.T) DAILY ACCRUAL	30-Aug-2009	JPY	190.000.000	\$1.783.786	€ 1.361.910
MTN08204	XS0317744380	2 YEAR KOREA EXCHANGE 200 IDEX PERFORMANCE LINKED	1-Sep-2009	USD	3.950.000	\$3.950.000	€ 2.897.594
MTN08199	XS0317898004	MORGAN STANLEY INVESTMENT MANAGEMNT CONSONIT BV	30-Jul-2024	EUR	3.374.640	\$4.698.299	€ 3.374.640
MTN08200	XS0317898186	CREDIT DERIVATIVES - GROSVENOR	28-Oct-2023	EUR	2.735.680	\$3.808.715	€ 2.735.680
MTN08203	XS0317943586	JPY/USD FX TARNS NOTE	24-Aug-2037	JPY	100.000.000	\$938.835	€ 716.794
MTN08208	XS0317961729	5 YR CAP PROTECTED NOTE- BLUEVALOR EQ LIFESTYLE	7-Sep-2012	EUR	965.000	\$1.343.509	€ 965.000
MTN08206	XS0317981081	NIKKEI LINKED NOTE	5-Sep-2037	JPY	500.000.000	\$4.694.175	€ 3.583.972
MTN08214	XS0317996279	10 YEAR SEMI ANNUAL AUTOREDEEMABLE RECOVERY NOTE	31-Aug-2017	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN08213	XS0318056354	3 YEAR CAPITAL PROTECTED NOTE LINKED TO THE AREVO	31-Aug-2010	CHF	4.400.000	\$3.857.879	€ 2.833.956
MTN08219	XS0318191219	SEGA SAMMY HOLDINGS INC (6460) STOCK	6-Sep-2010	JPY	250.110.000	\$2.348.120	€ 1.792.775
MTN08220	XS0318191565	NIKKEI LINKD USD NT(7YRS CALLBLE NT)	11-Sep-2014	USD	1.000.000	\$1.000.000	€ 733.568
MTN08221	XS0318192704	MIZUHO FINANCIAL GROUP INC (8411) STOCK	14-Sep-2012	JPY	100.050.000	\$939.304	€ 717.153
MTN08218	XS0318224598	5YR CAP PROTECTED SPA NT LKD TO BLUEVALOR EQTY	7-Sep-2012	USD	2.335.000	\$2.335.000	€ 1.712.881
MTN08222	XS0318362711	LB 4.75 YEARS USD DAILY ACCRUAL ALL SEASON NOTES	28-May-2012	USD	1.780.000	\$1.780.000	€ 1.305.751
MTN08227	XS0318538005	NIKKEI LINKED JPY NOTE	14-Sep-2012	JPY	100.000.000	\$938.835	€ 716.794
MTN08228	XS0318538260	LB 4.75 YRS AUD DAILY ACCRUAL ALL SEASON NOTE	29-May-2012	AUD	6.690.000	\$5.311.467	€ 3.561.352
MTN08225	XS0318538930	WORST OF 7 STOCK TRAN	6-Sep-2012	JPY	200.000.000	\$1.877.670	€ 1.433.589
MTN08226	XS0318599056	JPY AUD FX TARNS NOTE	14-Sep-2037	JPY	710.000.000	\$6.665.728	€ 5.089.241
MTN08232	XS0318778734	CAP PLUS NOTE	7-Sep-2010	CHF	4.500.000	\$3.945.558	€ 2.898.364
MTN08236	XS0318943445	10Y LEHMAN CMS FLOATER NOTES	6-Sep-2017	EUR	90.000.000	\$125.301.330	€ 90.000.000
MTN08238	XS0318943791	EUR FX LINKED NOTE	14-Mar-2010	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN08230	XS0318999744	NIKKEI LINKED AUD NOTE	12-Sep-2014	AUD	2.350.000	\$1.865.762	€ 1.250.998
MTN08233	XS0318999827	TOKYO ELECTRIC POWER CO INCE	13-Sep-2012	JPY	216.216.000	\$2.029.911	€ 1.549.824
MTN08234	XS0319000187	NIKKEI LINKED JPY NOTE	19-Sep-2014	JPY	50.000.000	\$469.417	€ 358.397
MTN08235	XS0319000260	MITSUMI OSK LINES LTD (9104) STOCK	11-Sep-2009	JPY	68.124.000	\$639.572	€ 488.309
MTN08244	XS0319159454	LB 4.75 YRS USD ONE SHOT MTLY AUTO-CALL PRIPAL NT	11-Jun-2012	USD	4.450.000	\$4.450.000	€ 3.264.378
MTN08245	XS0319159538	NZD LB 4.75 YRS NZD DLY ACRL ALL SEASON AUTO-CALL	4-Jun-2012	NZD	1.510.000	\$977.646	€ 704.390
MTN08237	XS0319159702	LEHMAN BROTHERS 4.75 YEARS USD ONE SHOT, MONTHLY	7-Jun-2012	USD	3.880.000	\$3.880.000	€ 2.846.244
MTN08246	XS0319161518	AUTOCALLABLE MEMORY COUPON NOTES LINKED TO BASKET	10-Sep-2010	USD	3.080.000	\$3.080.000	€ 2.259.390
MTN08260	XS0319193396	AUTOREDEEMER WORST OF NOTE LINKED TO A BASKET OF	8-Oct-2012	EUR	11.924.000	\$16.601.034	€ 11.924.000
MTN08254	XS0319210661	6 YEAR QUARTERLY AUTOREDEEMABLE RECOVERY NOTE ON A	7-Sep-2013	USD	2.500.000	\$2.500.000	€ 1.833.920
MTN08252	XS0319211982	3 YEAR WORST OF AUTOCALLABLE ELN	4-Oct-2010	USD	4.000.000	\$4.000.000	€ 2.934.272
MTN08240	XS0319273404	AUTOCALLABLE COMMODITY BASKET	5-Oct-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN08247	XS0319358064	5 YEARS CALLABLE NOTE-DIGITAL COUPON TYPE	14-Sep-2012	JPY	140.000.000	\$1.314.369	€ 1.003.512
MTN08249	XS0319358650	TOKYO ELECTRIC POWER CO INC (9501) STOCK	12-Sep-2012	JPY	101.310.000	\$951.134	€ 726.185
MTN08255	XS0319359039	WORST OF 7 STOCKS TARN	14-Sep-2012	JPY	300.000.000	\$2.816.505	€ 2.150.383
MTN08262	XS0319611819	EQUITY LINKED NOTE EXCHANGEABLE INTO CANNON INC.	14-Sep-2012	JPY	140.000.000	\$1.314.369	€ 1.003.512
MTN08264	XS0319611900	NIKKEI LINKED AUD NOTE	19-Sep-2014	AUD	1.850.000	\$1.468.791	€ 984.828
MTN08265	XS0319612114	2 YEAR HK BASKET DAILY ACCRUAL CALLABLE ELN	14-Sep-2009	USD	3.200.000	\$3.200.000	€ 2.347.418
MTN08259	XS0319612387	3YR USD LINKD TO A BSKT OF 5 GLOBAL TECHLGY SHRS	7-Sep-2010	USD	1.830.000	\$1.830.000	€ 1.342.430
MTN08266	XS0319631098	AGRICULTURE BASKET	12-Sep-2010	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN08271	XS0319632575	2 YR HK BASKET WHAMPOA LINKED OUTPERFORMANCE BOOST	12-Sep-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08272	XS0319632732	2 YR WHAMPOA LINKED BOOSTER EQL NOTE	12-Sep-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08273	XS0319632906	KAWASAKI HEAVY INDUSTRIES (7012) STOCK	21-Sep-2010	JPY	100.302.000	\$941.670	€ 718.959
MTN08277	XS0319633037	NIKKEI LINKED TO JPY	19-Sep-2014	JPY	150.000.000	\$1.408.252	€ 1.075.192
MTN08263	XS0319683990	JPY AUD TARN	25-Sep-2037	JPY	160.000.000	\$1.502.136	€ 1.146.871
MTN08274	XS0319724851	AUD KNOCK-OUT POWER REVERSE DUAL CURRENCY NOTE	14-Sep-2037	JPY	100.000.000	\$938.835	€ 716.794
MTN08281	XS0319729579	100% CAPITAL PROTECTED NOTES LINKED TO A BASKET	5-Sep-2012	GBP	3.550.000	\$6.214.630	€ 4.567.385
MTN08279	XS0319739537	1YR SINGAPORE BSKT DLY ACRL CALLBLE ELN	15-Sep-2008	SGD	1.900.000	\$1.313.953	€ 952.476
MTN08275	XS0319740626	2YR USD CAPITAL PROTECTED AUTO CALLABLE NOTE	14-Sep-2009	USD	1.948.000	\$1.948.000	€ 1.428.991
MTN08286	XS0319816897	EQUITY LINKED NOTE EXCHANGEABLE INTO TOKYO	19-Sep-2012	JPY	92.106.000	\$864.723	€ 660.211
MTN08285	XS0319817788	1 YEAR GLOBAL BASKET DAILY ACCRUAL CALLABLE ELN	15-Sep-2008	USD	1.850.000	\$1.850.000	€ 1.357.101
MTN08287	XS0319831854	100% CAPITAL PROTECTED NOTES LINKED TO THE NIKKEI	13-Mar-2011	GBP	1.302.000	\$2.279.281	€ 1.675.137
MTN08295	XS0320031684	AUTOCALLBLE MEMORY COUPON NOTES LINKED TO A BASKET	14-Sep-2012	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN08289	XS0320033110	2 YEAR HSBC HOLDINGS PLC NON CALLABLE ELN	14-Sep-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN08290	XS0320033201	LB 4.75 YR AUD DAILY ACCRUAL ALL SEASON EQL	7-Jun-2012	AUD	5.590.000	\$4.438.132	€ 2.975.779
MTN08292	XS0320033466	1 YEAR US BASKET DAILY ACCRUAL CALLABLE ELN	15-Sep-2008	USD	1.800.000	\$1.800.000	€ 1.320.423
MTN08293	XS0320033540	1 YEAR HK BASKET DAILY ACCRUAL CALLBLE ELN	23-Sep-2008	USD	1.000.000	\$1.000.000	€ 733.568
MTN08294	XS0320100323	CARBON WEDDING CAKE	14-Sep-2008	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN08296	XS0320102295	2 YEARS H SHARES BASKET (941+388+2318)	14-Sep-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08299	XS0320168718	CLN - LINKED TO LEEK	31-Dec-2037	EUR	2.500.000	\$3.480.593	€ 2.500.000
MTN08298	XS0320168809	CLAVIS NOTE	21-Dec-2040	EUR	2.500.000	\$3.480.593	€ 2.500.000
MTN08300	XS0320169013	CLN - LINKED TO MESDAG	31-Jan-2020	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN08301	XS0320337685	OIL WEDDING CAKE NOTES	5-Oct-2009	GBP	2.449.000	\$4.287.219	€ 3.150.852
MTN08305	XS0320520884	2YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE ELN	18-Sep-2009	USD	6.350.000	\$6.350.000	€ 4.658.157
MTN08307	XS0320521007	2 YEAR EU BASKET DAILY ACCRUAL ACCLABLE ELN	18-Sep-2009	USD	1.850.000	\$1.850.000	€ 1.357.101
MTN08308	XS0320521429	1 YEAR US BASKET DAILY ACCRUAL CALLABLE ELN	18-Sep-2008	USD	1.100.000	\$1.100.000	€ 806.925
MTN08315	XS0320744724	2 YEAR EU BASKET DAILY ACCRUAL CALLABLE ELN	21-Sep-2009	USD	1.200.000	\$1.200.000	€ 880.282
MTN08318	XS0320745028	2 YEAR H SHARE BASKET (267+2777+3383)	21-Sep-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08320	XS0320876120	2 YEAR HK BASKET	28-Sep-2009	USD	1.900.000	\$1.900.000	€ 1.393.779
MTN08332	XS0321019258	4YRS AUTOREDEEMABLE ELN ON ENEL FRANCE TELECOM	20-Sep-2011	EUR	11.020.000	\$15.342.452	€ 11.020.000
MTN08329	XS0321080912	JPY/USD FX TARNS NOTE	19-Sep-2037	JPY	300.000.000	\$2.816.505	€ 2.150.383
MTN08334	XS0321101007	2 YR HSBC HOLDINGS DAILY ACCRUAL CALLABLE EQL	21-Sep-2009	USD	5.250.000	\$5.250.000	€ 3.851.232
MTN08331	XS0321124801	BRIC DRIVEN COMMODITY BASKET	20-Sep-2010	USD	2.500.000	\$2.500.000	€ 1.833.920



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR	
MTN08335	XS0321125014	N225 INDEX LINKED 5YR NOTE	28-Sep-2012	JPY	234.000.000	\$2.196.874	€ 1.677.299	
MTN08344	XS0321299868	AUTO REDEEMER WORST OF NOTE	6-Nov-2012	EUR	1.987.000	\$2.766.375	€ 1.987.000	
MTN08337	XS0321317603	1 YEAR UNICREDITO ITALIANO SPA DAILY ELN	24-Sep-2008	EUR	1.000.000	\$1.392.237	€ 1.000.000	
MTN08347	XS0321395583	90% CAP PRTOCD NT ON DOW JONES EURO STOXX	18-Sep-2012	EUR	7.000.000	\$9.745.659	€ 7.000.000	
MTN08346	XS0321396987	JPY/AUD & JPY/USD CHOOSER REVERSE DUAL CURRENCY NT	10-Oct-2037	JPY	120.000.000	\$1.126.602	€ 860.153	
MTN08348	XS0321471517	7YR AUTOREDEEMABLE ELN TO BBVA AND SANTANDER	31-Jan-2014	USD	2.000.000	\$2.000.000	€ 1.467.136	
MTN08345	XS0321495532	2YR HK BSKT DLY ACCRL CALLBLE ELN	25-Sep-2009	USD	3.000.000	\$3.000.000	€ 2.200.704	
MTN08340	XS0321712738	2YR HKD FIXED RATE NOTE	21-Sep-2009	HKD	49.460.000	\$6.342.782	€ 4.671.723	
MTN08357	XS0321792151	JPY/USD FX TARNs NOTE	9-Oct-2037	USD	1.000.000	\$1.000.000	€ 733.568	
MTN08355	XS0321793803	ELN EXCHANGEABLE INTO TOKYO ELECTRIC POWER	10-Oct-2012	JPY	100.233.000	\$941.022	€ 718.465	
MTN08356	XS0321794280	2 YEAR H-SHARE BASKET (144+291+688 VS S&P	28-Sep-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN08339	XS0321795170	1 YEAR UBS AG DAILY ACCRUAL CALLABLE ELN	24-Sep-2008	CHF	3.200.000	\$2.805.730	€ 2.061.059	
MTN08338	XS0321795840	2 YR H-SHARES BASKET VS S & P'S 500 INDEX LINKED	21-Sep-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN08359	XS0321980582	2YR HK BASKET DAILY ACCRUAL CALLABLE ELN	28-Sep-2009	USD	1.500.000	\$1.500.000	€ 1.100.352	
MTN08360	XS0322030437	2 YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EQL	28-Sep-2009	USD	1.400.000	\$1.400.000	€ 1.026.995	
MTN08366	XS0322030940	2 YEAR H SHARE BASKET VS STANDARD AND POOR'S 500	28-Sep-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN08367	XS0322031591	1 YEAR US BASKET DAILY ACCRUAL CALLABLE ELN	29-Sep-2008	USD	1.500.000	\$1.500.000	€ 1.100.352	
MTN08368	XS0322031757	EQUITY LINKED NOTE EXCHANGEABLE TOKYO ELECTRIC	10-Oct-2012	JPY	351.645.000	\$3.301.366	€ 2.520.572	
MTN08363	XS0322064840	CARBON WEDDING CAKE	27-Sep-2008	EUR	1.600.000	\$2.227.579	€ 1.600.000	
MTN08374	XS0322152462	3YR CAPITAL PROTECTED NOTE LINKED TO THE LEHMAN	1-Oct-2010	USD	6.000.000	\$6.000.000	€ 4.401.408	
MTN08370	XS0322153270	OPPORTUNITY NOTE IN CHF	15-Apr-2009	CHF	15.000.000	\$13.151.861	€ 9.661.213	
MTN08383	XS0322265157	BNP UBS AND CREDIT SUISSE	28-Sep-2008	USD	3.000.000	\$3.000.000	€ 2.200.704	
MTN08377	XS0322467886	2 YEAR GLOBAL BASKET DAILY ACCRUAL CALLABLE	28-Sep-2009	USD	3.000.000	\$3.000.000	€ 2.200.704	
MTN08378	XS0322467969	2YR H-SHARE BSKT VS S&P'S 500 INDEX	29-Sep-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN08381	XS0322468777	2 YEAR H-SHARE BASKET	28-Sep-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN08382	XS0322468850	2 YEAR HK BASKET DAILY ACCRUAL CALLABLE ELN	2-Oct-2009	USD	1.400.000	\$1.400.000	€ 1.026.995	
MTN08384	XS0322469403	1 YEAR COMFORTDELGRO CORP LTD DAILY ACCRUAL ELN	2-Oct-2008	SGD	7.750.000	\$5.359.546	€ 3.885.101	
MTN08385	XS0322470088	2 YEAR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EL	1-Oct-2009	USD	1.000.000	\$1.000.000	€ 733.568	
MTN08373	XS0322498923	2 YEAR HK BASKET DAILY ACCRUAL CALLABLE ELN	28-Sep-2009	HKD	57.000.000	\$7.309.716	€ 5.383.911	
MTN08390	XS0322779264	LB TREASURY EXCHANGEABLE ON THE COMMON STOCK	1-Nov-2012	EUR	2.000.000	\$2.784.474	€ 2.000.000	
MTN08394	XS0322779348	CLIQUE NOTE 100% CAPITAL PROTECTED NOTE LINKE TO	2-Oct-2017	EUR	17.325.000	\$24.120.506	€ 17.325.000	
MTN08403	XS0322927046	8YRS YIELD PERFORMANCE NOTE ON A BASKET OF AMERICA	10-Oct-2015	USD	1.000.000	\$1.000.000	€ 733.568	
MTN08398	XS0323081801	2YR US BSKT DLY ACCRL CALLABLE ELN	5-Oct-2009	USD	1.300.000	\$1.300.000	€ 953.638	
MTN08402	XS0323097120	5Y EQTY LINKD SWAP IN RELATN TO ISSUANCE OF CAP	28-Sep-2012	USD	2.100.000	\$2.100.000	€ 1.540.493	
MTN08396	XS0323108265	AGRICULTURAL BASKET	4-Oct-2010	USD	2.500.000	\$2.500.000	€ 1.833.920	
MTN08410	XS0323271170	10Y NC3M CALLABLE LIBOR RANGE ACCRL NOTE	27-Nov-2017	USD	5.000.000	\$5.000.000	€ 3.667.840	
MTN08405	XS0323312974	7 YR AUTOREDEEMABLE ELN TO BBVA AND DEUTSCHE BANK	11-Oct-2014	EUR	11.850.000	\$16.498.008	€ 11.850.000	
MTN08415	XS0323352095	LEHMAN 12Y ZERO COUPON COMPASS NOTES	1-Oct-2019	EUR	5.350.000	\$7.448.468	€ 5.350.000	
MTN08422	XS0323353499	AUTO REDEEMER NOTE	22-Jun-2009	EUR	3.141.000	\$4.373.016	€ 3.141.000	
MTN08419	XS0323412337	10 YEAR AUTO CALLABLE NOTE ON FORTIS	4-Oct-2017	EUR	500.000	\$696.119	€ 500.000	
MTN08428	XS0323493584	4 YR METAL CPU IN USD	17-Oct-2011	USD	5.500.000	\$5.500.000	€ 4.034.624	
MTN08443	XS0323526854	CAP PRTOCD NT	28-Sep-2011	GBP	1.750.000	\$3.063.550	€ 2.251.528	
MTN08427	XS0323535418	BULL CERTIFICATE ON WHEAT	19-Oct-2009	USD	7.502.000	\$7.502.000	€ 5.503.228	
MTN08434	XS0323619600	LEHMAN BASKET LINKED REVERSE CONVERTIBLE	8-Oct-2008	CHF	10.465.000	\$9.175.615	€ 6.740.307	
MTN08435	XS0323619782	LEHMAN BASKET-LINKED REVERSE CONVERTIBLE NOTES	8-Oct-2008	CHF	2.200.000	\$1.928.940	€ 1.416.978	
MTN08420	XS0323634583	EQL EXCHANGEABLE INTO TORAY INDUSTRIES STOCK	16-Oct-2012	JPY	143.976.000	\$1.351.697	€ 1.032.012	
MTN08429	XS0323634666	2 YR USD CAP PROTECTDE NOTE LINKED TO A BASKET OF	13-Oct-2009	USD	8.560.000	\$8.560.000	€ 6.279.343	
MTN08391	XS0323634740	EQL NOTE EXCHANGEABLE INTO TOKYO ELECTRIC POWER CO	16-Oct-2012	JPY	100.005.000	\$938.882	€ 716.830	
MTN08392	XS0323634823	2YR HSHARE BSKT VS HUTCHISON WHAMPOA LKD ELN	6-Oct-2009	AUD	14.000.000	\$11.115.178	€ 7.452.755	
MTN08411	XS0323635473	2YR H SHARE BSKT VS RUSSELL 2000 INDX LINKD ELN	6-Oct-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN08412	XS0323635713	2YRH-SHARE BSKT VS RUSSELL 2000 INDEX LINKD ELN	6-Oct-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN08414	XS0323643063	1 YEAR USD/TWD REFERENCE NOTE	9-Oct-2008	USD	6.613.244	\$6.613.244	€ 4.851.265	
MTN08470	XS0323747781	3 YEARS USD DELTA ONE NOTE	4-Oct-2010	USD	1.500.000	\$1.500.000	€ 1.100.352	
MTN08449	XS0323826221	1 YEAR TWD NOTE LINKED TO A BASKET OF 4 FASHION	30-Sep-2008	USD	15.520.000	\$15.520.000	€ 11.384.977	
MTN08446	XS0323848977	AUTO REDEEMER WORST OF BASKET NOTE	25-Oct-2014	EUR	11.850.000	\$16.498.008	€ 11.850.000	
MTN08445	XS0323849199	3.50 STEP PROFIT LOCK IN NOTE	12-Oct-2010	USD	1.300.000	\$1.300.000	€ 953.638	
MTN08444	XS0323849355	3 YR USD PROTECTED 3.5% STEP PROFIT LOCK IN NOTE O	12-Oct-2010	EUR	3.400.000	\$4.733.606	€ 3.400.000	
MTN08448	XS0323869205	AUTOREDEEMABLE EQUITY LINKED NOTE ON THE BEAR	9-Oct-2008	USD	1.565.000	\$1.565.000	€ 1.148.034	
MTN08441	XS0323881671	2 YEAR BASKET DAILY ACCRUAL CALLABLE ELN	9-Oct-2009	USD	2.000.000	\$2.000.000	€ 1.467.136	
MTN08442	XS0323881754	2 YR HK BASKET DAILY ACC CALL ELN	9-Oct-2009	AUD	2.600.000	\$2.064.247	€ 1.384.083	
MTN08450	XS0323881838	EQL EXCHANGEABLE INTO TOKYO ELECTRIC POWER STOCK	16-Oct-2012	JPY	262.548.000	\$2.464.892	€ 1.881.930	
MTN08451	XS0323881911	NIKKEI LINKED AUD NOTE	17-Oct-2014	AUD	1.600.000	\$1.270.306	€ 851.743	
MTN08436	XS0323882059	SUMCO CORP STOCK	10-Oct-2012	AUD	1.400.000	\$1.111.518	€ 745.275	
MTN08437	XS0323882216	2 YEARE SINGAPORE BASKET ANYTIME TOUCH AUTOCALLELN	9-Oct-2009	SGD	1.750.000	\$1.210.220	€ 877.281	
MTN08452	XS0323978089	AUTOREDEEMABLE	10-Nov-2016	USD	750.000	\$750.000	€ 550.176	
MTN08454	XS0323978162	CAP PROTECTED NOTE 95% CAP PROT NOTE LINKED TO A B	9-Oct-2010	EUR	3.000.000	\$4.176.711	€ 3.000.000	
MTN08455	XS0324058865	10Y ISRAELI INFLATION LINKED NOTE	11-Oct-2017	ILS	810.000.000	\$222.957.336	€ 170.235.543	
MTN08456	XS0324072346	5YR CPPI NOTE LINKED TO A BASKET OF LIGA PAX FUNDS	17-Oct-2012	EUR	15.000.000	\$20.883.555	€ 15.000.000	
MTN08459	XS0324072858	CALL SPREAD ON SIA LONG TERM INVESTMENT	4-Oct-2012	USD	1.500.000	\$1.500.000	€ 1.100.352	
MTN08453	XS0324078384	100% CAPITAL PROTECTED NOTES LINKED TO A BASKET	16-Oct-2012	USD	2.000.000	\$2.000.000	€ 1.467.136	
MTN08461	XS0324091304	AGRICULTURAL BASKET	12-Oct-2010	USD	1.000.000	\$1.000.000	€ 733.568	
MTN08466	XS0324187839	2 YR H-SHARES BASKET EQL IN AUD	6-Oct-2009	AUD	14.000.000	\$11.115.178	€ 7.452.755	
MTN08468	XS0324188134	EUR 2510S CALLABLE STEEPENER NOTES	30-Nov-2012	EUR	2.000.000	\$2.784.474	€ 2.000.000	
MTN08471	XS0324269488	7 YEARE AUTOREDEEMABLE ELN	30-Oct-2014	EUR	5.768.000	\$8.030.423	€ 5.768.000	
MTN08475	XS0324269561	7 YEAR AUTOREDEEMABLE ELN	30-Oct-2014	USD	5.252.000	\$5.252.000	€ 3.852.700	
MTN08477	XS0324341345	EQL EXCHANGEABLE INTO TOKYO ELECTRIC POWER CO.	23-Oct-2012	JPY	200.445.000	\$1.881.848	€ 1.436.779	
MTN08469	XS0324342582	JPY/AUD FX TRANS NOTE	23-Oct-2037	JPY	380.000.000	\$3.567.573	€ 2.723.819	
MTN08467	XS0324356376	2 YEAR DAILY ACCRUAL AUTOCALL	12-Oct-2009	EUR	1.550.000	\$2.157.967	€ 1.550.000	
MTN08457	XS0324405173	NIKKEI LINKED UD NOTE	23-Oct-2014	USD	1.500.000	\$1.500.000	€ 1.100.352	
MTN08473	XS0324409241	NIKKEI LINKED JPY NOTE	17-Oct-2014	JPY	230.000.000	\$2.159.320	€ 1.648.627	

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR	
MTN08474	XS0324409837	EQL ECHANGEABLE INTO TOKYO ELECTRIC POWER CO.	18-Oct-2012	JPY	131,040,000	\$1,230,249	€ 939,288	
MTN08481	XS0324445807	CAPITAL PROTECTED NOTE	15-Nov-2012	EUR	4,098,000	\$5,705,387	€ 4,098,000	
MTN08480	XS0324446011	CAPITAL PROTECTED NOTE	15-Nov-2012	USD	9,029,000	\$9,029,000	€ 6,623,386	
MTN08489	XS0324446524	SPI TOP 10 OPPORTUNITIES BASKET NOTE LINKED TO	17-Oct-2017	CHF	25,000,000	\$21,919,769	€ 16,102,022	
MTN08486	XS0324461671	2YR HK BSKT DLY ACCRL CALLB ELN,QUANTOD IN USD	13-Oct-2009	USD	2,900,000	\$2,900,000	€ 2,127,347	
MTN08465	XS0324461838	1YR USD CALLABLE NT LINKD TO BSKT OF 5HK SHRS	12-Jan-2009	USD	1,900,000	\$1,900,000	€ 1,393,779	
MTN08478	XS0324461911	2 YR H-SHARES BASKET EQL IN AUD	12-Oct-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377	
MTN08479	XS0324462133	2 YR H-SHARES BASKET EQL IN AUD	12-Oct-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377	
MTN08484	XS0324464345	2 YEAR HK BASKET DAILY ACCRUAL CALLABLE ELN	13-Oct-2009	USD	7,650,000	\$7,650,000	€ 5,611,796	
MTN08498	XS0324476869	4.75 YRS NZD DAILY ACC ALL SEASON AUTOCALL PRINCIP	5-Jul-2012	NZD	1,650,000	\$1,068,288	€ 769,697	
MTN08464	XS0324476943	2 YEAR DAILY ACCRUAL AUTOCALL	13-Oct-2009	USD	1,000,000	\$1,000,000	€ 733,568	
MTN08499	XS0324583607	1 Y USDCAD TRIGGER NOTE	16-Oct-2008	USD	3,000,000	\$3,000,000	€ 2,200,704	
MTN08501	XS0324584670	3 YEAR EQUITY LINKED NOTE	12-Oct-2010	USD	1,700,000	\$1,700,000	€ 1,247,066	
MTN08505	XS0324632404	CAPITAL PROTECTED ASIAN NOTE	12-Oct-2010	USD	2,000,000	\$2,000,000	€ 1,467,136	
MTN08502	XS0324632669	8 YEAR CAPITAL PROTECTED CPPI NOTE	24-Oct-2015	EUR	4,050,000	\$5,638,560	€ 4,050,000	
MTN08507	XS0324723203	1YR KICK-IN REVERSE CONVERTIBLE NOTES	8-Oct-2008	USD	500,000	\$500,000	€ 366,784	
MTN08504	XS0324731990	9 YEARS WORST OF LEVIATOR NOTE	12-Oct-2016	EUR	10,200,000	\$14,200,817	€ 10,200,000	
MTN08511	XS0324841153	WTI SHARK FIN NOTE	26-Oct-2008	USD	11,596,000	\$11,596,000	€ 8,506,455	
MTN08510	XS0324844256	2 YEAR HK BASKET DAILY ACCRUAL CALLABLE LEN	16-Oct-2009	USD	1,000,000	\$1,000,000	€ 733,568	
MTN08520	XS0324844769	7YR AUTO-CALLABLE ELN ON DJ EUROSTOXX 50	16-Oct-2014	EUR	1,280,000	\$1,782,063	€ 1,280,000	
MTN08521	XS0324851038	FX BASKET LINKED NOTE	12-Oct-2010	EUR	1,420,000	\$1,976,977	€ 1,420,000	
MTN08516	XS0324872893	CAPITAL PROTECTED NOTE	14-Dec-2012	EUR	8,021,000	\$11,167,133	€ 8,021,000	
MTN08515	XS0324872976	100% CAPITAL PROTECT LINKED TO DJ EURO STOXX 50 INDEX	14-Dec-2012	USD	9,142,000	\$9,142,000	€ 6,706,279	
MTN08517	XS0324929164	7 YR AUTOREDEEMABLE EQUITY LINKED NOTE TO BBVA AND	16-Oct-2014	EUR	1,827,000	\$2,543,617	€ 1,827,000	
MTN08524	XS0324983450	1.5 YR ALL SEASON AUTO-CALLB ELN ON SINGAPORE BSKT	16-Apr-2009	SGD	2,150,000	\$1,486,842	€ 1,077,802	
MTN08513	XS0324983963	2YR H-SHR BSKT VS S&P 500 INDX LINKD ELN	15-Oct-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377	
MTN08514	XS0324984185	2YR H-SHARE BSKT VS S&P 500 INDX LINKD ELN	15-Oct-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377	
MTN08525	XS0325077864	1YR HK BSKT DLY ACCRL CALLABLE ELN	17-Oct-2008	USD	6,250,000	\$6,250,000	€ 4,584,800	
MTN08522	XS0325080900	2YR GLOBAL BASKET DAILY ACC CALL ELN	16-Oct-2009	USD	10,000,000	\$10,000,000	€ 7,335,681	
MTN08523	XS0325081460	2YR US BASKET DAILY ACC CALL ELN	16-Oct-2009	USD	10,000,000	\$10,000,000	€ 7,335,681	
MTN08528	XS0325152154	EMTN'S ON LUXURY BASKET	8-Oct-2012	EUR	348,000	\$484,498	€ 348,000	
MTN08531	XS0325197845	2YR US BASKET DAILY ACC CALLB ELN	19-Oct-2009	USD	1,600,000	\$1,600,000	€ 1,173,709	
MTN08547	XS0325287166	AUTO REDEEMER NOTE	29-Oct-2012	USD	5,000,000	\$5,000,000	€ 3,667,840	
MTN08541	XS0325385177	5 YEAR AUTOREDEEMABLE ELN	15-Oct-2012	EUR	8,000,000	\$11,137,896	€ 8,000,000	
MTN08545	XS0325385259	AUTOCALLABLE MEMORY COUPON	11-Oct-2009	USD	3,000,000	\$3,000,000	€ 2,200,704	
MTN08546	XS0325385353	AUTOCALLABLE MEMORY COUPON LINKED TO A BASKET OF	11-Oct-2009	USD	5,000,000	\$5,000,000	€ 3,667,840	
MTN08553	XS0325447893	VOLATILITY CAPITAL PROTECTED NOTES	26-Oct-2009	EUR	10,000,000	\$13,922,370	€ 10,000,000	
MTN08548	XS0325475084	UFISD FX BASKET LINKED NOTE	18-Oct-2010	USD	3,500,000	\$3,500,000	€ 2,567,488	
MTN08551	XS0325476215	DIGITAL WORST OF AGRICULTURAL BASKET NOTE	19-Oct-2009	EUR	5,300,000	\$7,378,856	€ 5,300,000	
MTN08543	XS0325477379	AGRICULTURAL BASKET BONUS NOTES	18-Oct-2010	USD	1,910,000	\$1,910,000	€ 1,401,115	
MTN08566	XS0325550472	OPPORTUNITY NOTE+ IN CHF	30-Apr-2009	CHF	23,034,000	\$20,195,998	€ 14,835,759	
MTN08567	XS0325550555	PODIUM NOTE IN EUR	30-Oct-2012	EUR	13,000,000	\$18,099,081	€ 13,000,000	
MTN08556	XS0325557212	USD FX LINKED SWAP	19-Oct-2009	USD	25,000	\$25,000	€ 18,339	
MTN08570	XS0325772456	OIL WEDDING CAKE NOTES	13-Dec-2009	HUF	119,700,000	\$691,575	€ 480,472	
MTN08571	XS0325776440	EUR USD AUTO CALLABLE NOTE	22-Oct-2010	EUR	2,800,000	\$3,898,264	€ 2,800,000	
MTN08534	XS0325784204	2YR US BSKT DLY ACCRL CALLABLE ELN	19-Oct-2009	USD	10,000,000	\$10,000,000	€ 7,335,681	
MTN08539	XS0325784626	2 YEAR UK BASKET	19-Oct-2009	GBP	850,000	\$1,488,010	€ 1,093,599	
MTN08550	XS0325785276	2 YEARS USD ALL WEATHER COUPON	30-Oct-2009	USD	2,600,000	\$2,600,000	€ 1,907,277	
MTN08560	XS0325786084	2 YEAR HKD HK BASKET	22-Oct-2009	HKD	27,360,000	\$3,508,664	€ 2,584,277	
MTN08563	XS0325786167	2 YEAR GLOABAL BASKET	19-Oct-2009	USD	100,000	\$100,000	€ 73,357	
MTN08564	XS0325786324	2 YR HK BASKET DAILY ACC CALLELN	22-Oct-2009	USD	2,800,000	\$2,800,000	€ 2,053,991	
MTN08562	XS0325790276	1YR TWD NOTE LINKED TO A BASKET OF 3 GLOBAL SHOE	20-Oct-2008	USD	49,465,005	\$49,465,005	€ 36,285,949	
MTN08573	XS0325813409	90% CAPITAL PROTECTED ASIAN NOTE	18-Oct-2011	USD	7,610,000	\$7,610,000	€ 5,582,453	
MTN08569	XS0325840980	5 YR BRIC ALPHA NOTE	22-Oct-2012	EUR	5,000,000	\$6,961,185	€ 5,000,000	
MTN08568	XS0325841368	2 YR USD HK BASKET DAILY ACC CALL ELN	22-Oct-2009	USD	2,380,000	\$2,380,000	€ 1,745,892	
MTN08572	XS0325841525	TOKYO ELECTRIC POWER CO INC STOCK	26-Oct-2012	JPY	100,222,500	\$940,924	€ 718,389	
MTN08565	XS0325886116	26 MONTHS CALLABLE EQUITY LINKED NOTE	30-Dec-2009	NZD	7,000,000	\$4,532,132	€ 3,265,382	
MTN08574	XS0325886389	2YR HK BASKET DAILY ACCRUAL CALLABLE ELN	23-Oct-2009	USD	1,400,000	\$1,400,000	€ 1,026,995	
MTN08575	XS0325886462	2YR HK BASKET DAILY ACCRUAL CALLABLE ELN	23-Oct-2009	USD	2,700,000	\$2,700,000	€ 1,980,634	
MTN08576	XS0325886546	2 YR HK BASKET DLY ACC CALLABLE ELN	23-Oct-2009	USD	1,000,000	\$1,000,000	€ 733,568	
MTN08500	XS0325959285	JPY/USD FX TARNs NOTE	18-Oct-2037	JPY	50,000,000	\$469,417	€ 358,397	
MTN08585	XS0326025847	2YR ASIA BSKT DLY ACCRL CALLB ELN	23-Oct-2009	USD	9,000,000	\$9,000,000	€ 6,602,113	
MTN08582	XS0326025920	2YR HSBC HLDGS PLC DLY ACCRL CALLB ELN	23-Oct-2009	USD	15,600,000	\$15,600,000	€ 11,443,662	
MTN08584	XS0326026068	1.5 YR SINGAPORE BASKET DAILY ACCRUAL CALLABLE EQL	23-Apr-2009	SGD	2,950,000	\$2,040,085	€ 1,478,845	
MTN08579	XS0326026225	2 YR USD HK BASKET DAILY ACCRUAL CALLABLE EQL NOTE	23-Oct-2009	USD	1,180,000	\$1,180,000	€ 865,610	
MTN08580	XS0326026498	2 YR HKD HK BASKET DAILY ACCRUAL CALLABLE EQL NOTE	23-Oct-2009	HKD	21,150,000	\$2,712,290	€ 1,997,714	
MTN08586	XS0326046504	WTI SHARK FIN NOTE	9-Nov-2008	USD	4,010,000	\$4,010,000	€ 2,941,608	
MTN08588	XS0326072252	100% PROTECTED GBP NOTES ON BASKET	8-Nov-2010	GBP	1,750,000	\$3,063,550	€ 2,251,528	
MTN08589	XS0326085742	97.5% CAPITAL PROTECTED NOTE	18-Oct-2011	EUR	2,700,000	\$3,759,040	€ 2,700,000	
MTN08843	XS0326086716	PODIUM NOTE IN CHF	9-Nov-2011	CHF	19,750,000	\$17,316,617	€ 12,720,598	
MTN08590	XS0326108973	98.5% CAPITAL PROTECTED NOTE	18-Oct-2011	SEK	20,750,000	\$3,028,228	€ 2,148,344	
MTN08597	XS0326172557	WORST OF BARRIER REVERSE CONVERTIBLE NOTE	23-Oct-2008	USD	4,400,000	\$4,400,000	€ 3,227,700	
MTN08598	XS0326172631	1YR WORST OF BARRIER REVERSE CONVERTIBLE NOTE	23-Oct-2008	GBP	8,000,000	\$14,004,800	€ 10,292,699	
MTN08599	XS0326215893	AUTO REDEEMER WORST OF NOTE	5-Nov-2010	USD	2,000,000	\$2,000,000	€ 1,467,136	
MTN08631	XS0326264750	REVERSE CONVERTIBLE NOTE	24-Oct-2008	EUR	908,000	\$1,264,151	€ 908,000	
MTN08617	XS0326264917	STABILITY NOTE	7-Nov-2017	EUR	10,000,000	\$13,922,370	€ 10,000,000	
MTN08609	XS0326277810	2 YEAR HK BASKET	27-Oct-2009	USD	1,500,000	\$1,500,000	€ 1,100,352	
MTN08608	XS0326278032	2 YEAR HK BASKET	27-Oct-2009	USD	4,000,000	\$4,000,000	€ 2,934,272	
MTN08636	XS0326364386	3Y OUTPERFORMANCE CAPITAL PROTECTED NOTE	23-Oct-2010	EUR	1,000,000	\$1,392,237	€ 1,000,000	
MTN08610	XS0326402731	1 YEARHK BASKET DAILY ACCRUAL CALLABLE ELN	17-Oct-2008	USD	4,000,000	\$4,000,000	€ 2,934,272	



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN08607	XS0326403200	2 YEAR HSBC HOLDING	27-Oct-2009	USD	1,600,000	\$1,600,000	€ 1,173,709
MTN08612	XS0326403895	2 YEAR HSBC HOLDINGS PLC	27-Oct-2009	HKD	8,000,000	\$1,025,925	€ 755,637
MTN08613	XS0326404190	2 YEAR HSBC HOLDING	27-Oct-2009	USD	1,100,000	\$1,100,000	€ 806,925
MTN08611	XS0326404430	2 YEAR HSBC PLC HOLDING	26-Oct-2009	USD	1,400,000	\$1,400,000	€ 1,026,995
MTN08658	XS0326476693	GBP 11 YRS AUTO-REDEEMABLE RECOVERY NOTE	15-Dec-2018	GBP	21,000,000	\$36,762,600	€ 27,018,334
MTN08643	XS0326482402	WATER MAGNUM NOTE	24-Oct-2009	USD	3,220,000	\$3,220,000	€ 2,362,089
MTN08606	XS0326486221	2YR HK BSKT DLY ACCRL CALLABLE ELN	26-Oct-2009	USD	1,000,000	\$1,000,000	€ 733,568
MTN08583	XS0326486734	2YR H SHARE BASKET VS STANDARD & POORS 500INDEX	23-Oct-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN08604	XS0326490504	2YR HSBC HOLDGS PLC DLY ACCRL CALLABLE ELN	26-Oct-2009	USD	3,000,000	\$3,000,000	€ 2,200,704
MTN08605	XS0326490843	1YR HK BSKT DLY ACCRL CALLBLE ELN	24-Oct-2008	USD	3,000,000	\$3,000,000	€ 2,200,704
MTN08644	XS0326516407	USDFX LINKED NOTE	24-Dec-2009	USD	2,068,000	\$2,068,000	€ 1,517,019
MTN08645	XS0326516746	STANDARD AND POORS 500 INDEX	25-Oct-2010	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN08632	XS0326538120	1.5 YR SINGAPORE POST LTD DAILY ACCRUAL CALLABLE E	27-Apr-2009	SGD	3,700,000	\$2,558,751	€ 1,854,823
MTN08637	XS0326539102	2 YEAR HK BASKET	27-Oct-2009	USD	6,700,000	\$6,700,000	€ 4,914,906
MTN08638	XS0326539367	2 YEAR HK BASKET	27-Oct-2009	USD	900,000	\$900,000	€ 660,211
MTN08639	XS0326539797	26 MTHS CALL ELN ON CHINESE BASKET QUANTOED IN NZD	31-Dec-2009	NZD	7,000,000	\$4,532,132	€ 3,265,382
MTN08626	XS0326540290	2 YR US BASKET DLY ACC CALLABLE ELN	24-Oct-2009	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN08657	XS0326598371	USD 10 YEAR TARN CCPI PRINCIPAL PROTECTED NOTES	31-Oct-2017	USD	27,500,000	\$27,500,000	€ 20,173,122
MTN08649	XS0326608279	2 YR USD HK BASKET DAILY ACC CALL ELN	27-Oct-2009	USD	3,850,000	\$3,850,000	€ 2,824,237
MTN08650	XS0326608352	2 YR HKD BASKET DAILY ACCRUAL CALLABLE ELN	27-Oct-2009	HKD	31,790,000	\$4,076,770	€ 3,002,711
MTN08651	XS0326608436	2 YR USD HK BASKET DAILY ACC CALL ELN	27-Oct-2009	USD	1,550,000	\$1,550,000	€ 1,137,031
MTN08640	XS0326608519	1.5YR SINGAPORE BSKT DLY ACCRL CALLABLE ELN	27-Apr-2009	SGD	3,350,000	\$2,316,707	€ 1,679,366
MTN08652	XS0326708491	2 YR USD HK BASKET DAILY ACC CALL ELN	27-Oct-2009	USD	1,810,000	\$1,810,000	€ 1,327,758
MTN08666	XS0326708657	ELN EXCHANGEABLE INTO TOKYO ELECTRIC POWER CO INC	26-Oct-2012	JPY	510,125,000	\$4,789,232	€ 3,656,548
MTN08671	XS0326730313	7 YR AUTOREDEEMABLE ELN TO JP MORGAN AND CITIGROUP	30-Oct-2014	USD	5,187,000	\$5,187,000	€ 3,805,018
MTN08674	XS0326823324	CALLABLE JPY RANGE ACCRUAL NOTE	23-Oct-2017	JPY	300,000,000	\$2,816,505	€ 2,150,383
MTN08642	XS0326826343	AUTOREDEEMABLE RECOVERY NOTE ON BSKT OF 3 WORLD EQ	25-Nov-2017	EUR	1,000,000	\$1,392,237	€ 1,000,000
MTN08603	XS0326862819	2 YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EQL	27-Oct-2009	HKD	15,000,000	\$1,923,610	€ 1,416,819
MTN08625	XS0326865085	3 YR US BASKET DAILY ACCRUAL CALLABLE EQL NOTE	25-Oct-2010	USD	3,200,000	\$3,200,000	€ 2,347,418
MTN08655	XS0326865325	2 YEAR BASKET COUNTRY BASKET	26-Oct-2009	EUR	1,800,000	\$2,506,027	€ 1,800,000
MTN08661	XS0326865671	2YR USD HK BSKT DLY ACCRL CALLB ELN	29-Oct-2009	USD	1,220,000	\$1,220,000	€ 894,953
MTN08663	XS0326865754	2 YR HK BASKET DAILY ACCRUAL CALLABLE EQL NOTE	26-Oct-2009	USD	3,400,000	\$3,400,000	€ 2,494,131
MTN08664	XS0326865911	2 YR AUD ALL WEATHERCOUPON DAILY ELN WITH KNOCK OU	5-Nov-2009	AUD	2,000,000	\$1,587,883	€ 1,064,679
MTN08667	XS0326866133	2 YR EUROPEAN BANK BASKET DAILY ACCRUAL CALLABLE	26-Oct-2009	USD	1,700,000	\$1,700,000	€ 1,247,066
MTN08672	XS0326866216	3 YR HSBC HOLDING PLC DAILY ACCRUAL CALLABLE EQL	26-Oct-2010	USD	3,200,000	\$3,200,000	€ 2,347,418
MTN08654	XS0326866307	2YR HKD HSBC PLC DAILY ACC. EQL NOTE	27-Oct-2009	HKD	17,940,000	\$2,300,637	€ 1,694,515
MTN08678	XS0326907697	90% CAPITAL PROTECTED NOTE4 LINKED TO S&P 500 INDE	26-Oct-2012	USD	1,000,000	\$1,000,000	€ 733,568
MTN08683	XS0326999959	7YR AUTOCALL LINKED TO DJ EUROSTOXX 50	29-Nov-2014	EUR	86,970,000	\$121,082,852	€ 86,970,000
MTN08675	XS0327055371	2 YR MONTHLY HK BASKET DLY ACC CALLABLE ELN	29-Oct-2009	USD	7,200,000	\$7,200,000	€ 5,281,690
MTN08670	XS0327055702	2 YR US BASKET DAILY ACCRUAL CALLABLE EQL NOTE	26-Oct-2009	USD	10,000,000	\$10,000,000	€ 7,335,681
MTN08678	XS0327082854	JPY/AUD FX TARNS NOTE	6-Nov-2037	JPY	370,000,000	\$3,473,689	€ 2,652,140
MTN08629	XS0327082938	JPY/AUD AND JPY/USD CHOOSER FX TRANS NOTE	6-Nov-2037	JPY	100,000,000	\$938,835	€ 716,794
MTN08687	XS0327165477	CAPITAL PROTECTED ASIAN NOTE	12-Dec-2011	EUR	3,510,000	\$4,886,752	€ 3,510,000
MTN08681	XS0327165550	USD PODIUM NOTE	30-Oct-2012	USD	7,673,000	\$7,673,000	€ 5,628,668
MTN08688	XS0327165634	CAPITAL PROTECTED ASIAN NOTE	12-Dec-2011	EUR	3,390,000	\$4,719,683	€ 3,390,000
MTN08697	XS0327234380	1 YR HK BASKET DAILY ACC CALL ELN	30-Oct-2008	USD	2,300,000	\$2,300,000	€ 1,687,207
MTN08696	XS0327235783	1 YR HK BASKET DAILY ACC CALL ELN	30-Oct-2008	AUD	6,300,000	\$5,001,830	€ 3,353,740
MTN08699	XS0327236088	2 YR UK BASKET DAILY ACC CALL ELN	30-Oct-2009	GBP	2,150,000	\$3,763,790	€ 2,766,163
MTN08701	XS0327236757	EMERGING MARKET NOTE	10-Dec-2013	EUR	8,991,000	\$12,517,603	€ 8,991,000
MTN08711	XS0327236914	AUTOREDEEMER WORST OF NOTE	30-Oct-2012	EUR	4,000,000	\$5,568,948	€ 4,000,000
MTN08702	XS0327261946	USD FX BASKET LINKED NOTE	30-Apr-2009	USD	3,000,000	\$3,000,000	€ 2,200,704
MTN08676	XS0327275144	2 YEAR SINGAPORE BASKET	29-Oct-2009	SGD	2,500,000	\$1,728,886	€ 1,253,258
MTN08677	XS0327275227	26 MNTH CALLB ELN ON GLOBAL SHARE BSKT	30-Dec-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN08684	XS0327275573	2YR DOW CHEMICAL CO BI-MTLY DLY ACCRL CALLB ELN	29-Oct-2009	USD	3,000,000	\$3,000,000	€ 2,200,704
MTN08686	XS0327275656	2 YR H SHARE BKT VS STANDARD AND POORS 500 INDEX L	30-Oct-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN08698	XS0327275904	ITOCHU CORP STOCK	22-Oct-2010	JPY	101,024,000	\$948,449	€ 724,134
MTN08662	XS0327277199	2 YR HK BASKET DAILY ACCRUAL CALLABLE EQL IN USD	26-Oct-2009	USD	1,300,000	\$1,300,000	€ 953,638
MTN08660	XS0327277272	2 YR HK BASKET DAILY ACC CALL ELN	26-Oct-2009	HKD	9,000,000	\$1,154,166	€ 850,091
MTN08689	XS0327291349	2 YR H SHARE BKT VS STANDARD AND POORS 500 INDEX	30-Oct-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN08680	XS0327328281	CAPITAL PROTECTED NOTE	29-Oct-2012	USD	1,000,000	\$1,000,000	€ 733,568
MTN08717	XS0327398656	5 YR AUTOREDEEMABLE ELN TO BANCO POPULAR	31-Oct-2012	USD	1,200,000	\$1,200,000	€ 880,282
MTN08716	XS0327421060	AUTO REDEEMER WORST OF BASKET NOTE	31-Oct-2014	EUR	2,400,000	\$3,341,369	€ 2,400,000
MTN08707	XS0327464979	2 YEAR BIMONTHLY HK BASKET	2-Nov-2009	USD	1,700,000	\$1,700,000	€ 1,247,066
MTN08708	XS0327465190	1.5YR BASKET (0005.HK+2628.HK) DAILY ACC CALLB ELN	30-Apr-2009	USD	2,150,000	\$2,150,000	€ 1,577,171
MTN08710	XS0327465356	26MTH CALLABLE ELN ON HK SHARE BSKT	4-Jan-2010	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN08712	XS0327465430	2YR USD HK BSKT DLY ACCRL CALLABLE ELN	2-Nov-2009	USD	940,000	\$940,000	€ 689,554
MTN08721	XS0327465604	2 YR US BASKET (BAC.N+C.N)DAILY ACCR CALLB ELN	2-Nov-2009	USD	1,000,000	\$1,000,000	€ 733,568
MTN08722	XS0327465786	TEIJIN LTD STOCK	6-Nov-2012	JPY	188,892,000	\$1,773,384	€ 1,353,967
MTN08723	XS0327465869	KOMATSU LTS STOCK	6-Nov-2012	JPY	212,940,000	\$1,999,155	€ 1,526,342
MTN08725	XS0327576772	CAPITAL PROTECTED NOTE	1-Nov-2012	GBP	3,500,000	\$6,127,100	€ 4,503,056
MTN08735	XS0327687843	USD FX LINKED NOTE	1-Nov-2010	USD	1,000,000	\$1,000,000	€ 733,568
MTN08737	XS0327713359	WORST OF 8 STOCKS TRAN	6-Nov-2012	JPY	300,000,000	\$2,816,505	€ 2,150,383
MTN08724	XS0327714837	NIKKEI LINKED JPY NOTE	7-Nov-2014	JPY	120,000,000	\$1,126,602	€ 860,153
MTN08694	XS0327716881	FINANCIAL GUARANTEE LINKED NOTES	20-Dec-2027	USD	22,000,000	\$22,000,000	€ 16,138,498
MTN08693	XS0327717343	FINANCIAL GUARANTEE LINKED NOTES	20-Dec-2027	USD	48,500,000	\$48,500,000	€ 35,578,052
MTN08692	XS0327717855	FINANCIAL GUARANTEE LINKED NOTES	20-Dec-2027	USD	22,000,000	\$22,000,000	€ 16,138,498
MTN08691	XS0327717939	LEHMAN ISSUED FINANCIAL GUARANTEE LINKED NOTES	20-Dec-2027	USD	22,000,000	\$22,000,000	€ 16,138,498
MTN08715	XS0327723580	SPGSAGP	31-Oct-2010	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN08754	XS0327725106	15NC6M CALLABLE RANGE ACCRUAL NOTES	1-Nov-2022	USD	1,000,000	\$1,000,000	€ 733,568
MTN08743	XS0327725528	12NC3M USD NIN NOTES	5-Nov-2019	USD	2,000,000	\$2,000,000	€ 1,467,136

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN08742	XS0327731096	10 YR AUTO CALLABLE NOTE	2-Nov-2017	EUR	700.000	\$974.566	€ 700.000
MTN08659	XS0327774732	7% COMMODITY GARANT PLUS NOTE	7-Dec-2012	EUR	1.500.000	\$2.088.356	€ 1.500.000
MTN08858	XS0327784376	2 YR BONUS ELN ON I SHARES MSCI BRAZIL INDEX FUND	2-Nov-2009	USD	1.070.000	\$1.070.000	€ 784.918
MTN08734	XS0327847470	26 MONTH CALLABLE ELN ON HK SHARE BASKET	4-Jan-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08740	XS0327847553	1B 1YR HKD DLY ACCRCL CPN AUTO-CALL NOTE	27-Oct-2008	HKD	20.050.000	\$2.571.225	€ 1.893.814
MTN08728	XS0327847801	1 YR USD CALLABLE ELN	3-Nov-2008	USD	1.550.000	\$1.550.000	€ 1.137.031
MTN08732	XS0327848015	2 YR HK BASKET DLY ACC CALLABLE ELN	2-Nov-2009	USD	4.300.000	\$4.300.000	€ 3.154.343
MTN08739	XS0327859301	2 YR HKD HK BASKET DLY ACC CALLABLE ELN	2-Nov-2009	HKD	8.110.000	\$1.040.032	€ 766.027
MTN08751	XS0327940176	2YR HK BSKT DLY ACCRCL CALLABLE ELN	29-Oct-2009	USD	6.000.000	\$6.000.000	€ 4.401.408
MTN08747	XS0327940259	NIKKEI LINKED AUD NOTE	6-Nov-2014	AUD	4.000.000	\$3.175.765	€ 2.129.359
MTN08749	XS0327940929	2 YRS AUD HK BASKET DAILY ACC CALLB ELN	5-Nov-2009	AUD	2.310.000	\$1.834.004	€ 1.229.705
MTN08748	XS0327941067	NIKKEI KINKED USD NOTE	6-Nov-2014	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN08762	XS0328209480	EQL EXCHANGEABLE INTO JOINT REIT INV. CORP.	7-Nov-2008	JPY	200.284.000	\$1.880.336	€ 1.435.625
MTN08755	XS0328209720	3YRS USD HK BASKET DAILY ACCR CALLB ELN	5-Nov-2010	USD	4.150.000	\$4.150.000	€ 3.044.308
MTN08758	XS0328210496	LEHMAN BROTHERS 1 YR HKD DLY ACC COUPON	29-Oct-2008	HKD	8.000.000	\$1.025.925	€ 755.637
MTN08761	XS0328210652	26 MONTH CALLABLE EQL ON HK SHARE BASKET	5-Jan-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08764	XS0328401830	FLOATING SPREAD RANGE NOTES	5-Nov-2010	EUR	5.875.000	\$8.179.392	€ 5.875.000
MTN08769	XS0328465306	1 YR GBP ELN	25-Oct-2008	GBP	1.983.020	\$3.471.475	€ 2.551.328
MTN08765	XS0328585467	2YR HSBC HLDGS PLC DLY ACCRCL CALLB ELN	6-Nov-2009	USD	4.900.000	\$4.900.000	€ 3.594.484
MTN08766	XS0328585970	2 YR HK BASKET DLY ACC CALLABLE ELN	30-Oct-2009	USD	8.000.000	\$8.000.000	€ 5.868.545
MTN08767	XS0328586358	1YR HK BSKT DLY ACCRCL CALLABLE ELN QUANTOED IN USD	6-Nov-2008	USD	1.000.000	\$1.000.000	€ 733.568
MTN08763	XS0328586515	2YR USD HK BSKT DLY ACCRCL CALLABLE ELN	6-Nov-2009	USD	1.670.000	\$1.670.000	€ 1.225.059
MTN08768	XS0328586606	2YR HK BSKT DLY ACCRCL CALLAB ELN	6-Nov-2009	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN08776	XS0328587166	26 MONTH CALLABLE ELN	7-Jan-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08777	XS0328587240	3 YR USD HK BASKET DAILY ACC CALL ELN	8-Nov-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN08781	XS0328587323	NIKKEI LINKED AUD NOTE	14-Nov-2014	AUD	900.000	\$714.547	€ 479.106
MTN08773	XS0328587679	1.5 YR US BASKET DAILY ACCRUAL CALLABLE EQL NOTE	6-May-2009	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN08784	XS0328596316	MAGNUM NOTE 100% CAP NOTE LINKED TO A BKT OF SH	7-Nov-2009	USD	2.400.000	\$2.400.000	€ 1.760.563
MTN08705	XS0328666036	JPY/AUD AND JPY/USD CHOOSER FX TRANS NOTE	6-Nov-2037	JPY	200.000.000	\$1.877.670	€ 1.433.589
MTN08738	XS0328666119	JPY/AUD FX TRANS NOTE	30-Sep-2037	JPY	240.000.000	\$2.253.204	€ 1.720.307
MTN08779	XS0328672430	2 YR HSBC HDGS PLC DAILY ACC CALL ELN	9-Nov-2009	USD	1.400.000	\$1.400.000	€ 1.026.995
MTN08778	XS0328672943	2 YR HK BASKET DAILY ACC CALL ELN	9-Nov-2009	USD	1.100.000	\$1.100.000	€ 806.925
MTN08785	XS0328705115	8.5YR LEHMAN CMS FLOATER NOTES	6-Jun-2016	EUR	150.000.000	\$208.835.550	€ 150.000.000
MTN08799	XS0328851794	3.5 YRS ASIAN CALL NOTES	21-Jun-2011	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN08791	XS0328864698	2YRS HSBC HOLDING PLC DAILY ACC CALLB ELN	9-Nov-2009	HKD	57.500.000	\$7.373.837	€ 5.431.138
MTN08787	XS0328864771	2 YR US BASKET DLY ACC CALLABLE ELN	9-Nov-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN08783	XS0328864854	LEH BROS 2 YRS USD ALL WEATHER CPN DAILY CALL ELN	17-Nov-2009	USD	5.625.000	\$5.625.000	€ 4.126.320
MTN08782	XS0328864938	LEH BRO 2 YRS HKD ALL WEATHER CPN DAILY CALL ELN	17-Nov-2009	HKD	53.050.000	\$6.803.166	€ 5.010.815
MTN08798	XS0328865232	26 MONTHS CALLABLE ELN ON CHINESE BASKET	13-Jan-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN08797	XS0328865406	3 YR HSBC HOLDINGS PLC DLY ACC CALLABLE ELN	1-Nov-2010	USD	2.200.000	\$2.200.000	€ 1.613.850
MTN08796	XS0328865588	2 YRS HSBC HOLDING PLC DAILY ACC CALLB ELN	9-Nov-2009	USD	1.800.000	\$1.800.000	€ 1.320.423
MTN08793	XS0328865661	2 YRS CALLB OUTPERFORMANCE WITH PGN TRIGGER ELN	9-Nov-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08800	XS0328873681	OPPORTUNITY NOTE + IN CHF	27-May-2009	CHF	16.008.000	\$14.035.666	€ 10.310.447
MTN08795	XS0328922645	CAPITAL PROTECTED NOTE	7-Nov-2012	USD	1.800.000	\$1.800.000	€ 1.320.423
MTN08794	XS0328923379	CAPITAL PROTECTED NOTE	7-Nov-2012	EUR	4.000.000	\$5.568.948	€ 4.000.000
MTN08804	XS0329067531	JPY/AUX FX TARNs NOTE	20-Nov-2037	JPY	240.000.000	\$2.253.204	€ 1.720.307
MTN08811	XS0329133341	FULL CAPITAL PROTECTED NOTE	9-May-2011	EUR	800.000	\$1.113.790	€ 800.000
MTN08822	XS0329159221	AUTOCALLABLE MEMORY COUPON NOTES LINKED TO BASKET	9-Nov-2010	USD	4.340.000	\$4.340.000	€ 3.183.685
MTN08823	XS0329192511	DLY AUTOCALLABLE MEMORY COUPON NOTES LINKED	2-Nov-2009	USD	1.785.000	\$1.785.000	€ 1.309.419
MTN08825	XS0329201528	12NC3M USD NIN NOTES	5-Nov-2019	USD	1.000.000	\$1.000.000	€ 733.568
MTN08809	XS0329219819	4NC1 CALLABLE NOTES	9-Nov-2011	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN08819	XS0329243108	7 YRS AUTOREDEEMABLE ELN TO RBS AND LLOYD TSB GROUP	28-Nov-2014	USD	2.302.000	\$2.302.000	€ 1.688.674
MTN08818	XS0329243876	7 YR AUTOREDEEMABLE ELN TO RBS AND LLOYD TSB GROUP	28-Nov-2014	EUR	1.335.000	\$1.858.636	€ 1.335.000
MTN08828	XS0329284987	USD FX LINKED NOTE	4-Dec-2010	USD	3.223.000	\$3.223.000	€ 2.364.290
MTN08826	XS0329288384	USD FX LINKED NOTE	4-Dec-2010	USD	1.070.000	\$1.070.000	€ 784.918
MTN08820	XS0329289192	7 YR AUTOREDEEMABLE ELN	28-Nov-2014	USD	1.727.000	\$1.727.000	€ 1.266.872
MTN08801	XS0329336704	2 YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EQL	9-Nov-2009	USD	1.800.000	\$1.800.000	€ 1.320.423
MTN08829	XS0329336969	2 YR HK BASKET DAILY ACCRUAL CALLABLE EQL	13-Nov-2009	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN08813	XS0329337264	H SHARE BASKET VS STANDARD AND POORS	9-Nov-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08790	XS0329337348	2 YR HKD HK BASKET DLY ACC CALLABLE ELN	9-Nov-2009	HKD	22.070.000	\$2.830.271	€ 2.084.612
MTN08807	XS0329337421	26 MONTH CALLABLE EQL ON HK SHARES BASKET	11-Jan-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08806	XS0329337850	1 YR HKD DLY ACC COUPON AUTO CALL NOTE	3-Nov-2008	HKD	48.050.000	\$6.161.963	€ 4.538.382
MTN08805	XS0329338072	2 YR HSBC HOLDNGS PLC DAILY ACCRUAL CALLABLE EQL	9-Nov-2009	USD	1.850.000	\$1.850.000	€ 1.357.101
MTN08503	XS0329423858	CAPITAL PROTECTED NOTE	10-Jan-2016	EUR	1.613.000	\$2.245.678	€ 1.613.000
MTN08833	XS0329424153	2 YR HKD HIBOR RANGE ACCRUAL NOTE	2-Nov-2009	HKD	13.030.000	\$1.670.976	€ 1.230.743
MTN08831	XS0329428907	2 YR HK BASKET DAILY ACC CALLB ELN	13-Nov-2009	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN08832	XS0329429202	2 YR HK BASKET DLY ACCR CALL ELN	13-Nov-2009	USD	900.000	\$900.000	€ 660.211
MTN08834	XS0329429541	26 MONTH CALLABLE ELN ON HK SHARE BASKET	12-Jan-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08836	XS0329430044	1.5 YR GLOBAL BKT DAILY ACC CALL ELN	13-May-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN08830	XS0329430556	2 YR HK BASKET DAILY ACCB CALLB ELN	13-Nov-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN08857	XS0329571292	CAPITAL PROTECTED NOTE	21-Nov-2011	EUR	820.000	\$1.141.634	€ 820.000
MTN08856	XS0329609449	100% CAPITAL PROTECTED NOTE ON AREVO FUND	24-Nov-2008	USD	200.000.000	\$200.000.000	€ 146.713.615
MTN08944	XS0329628829	WORST OF BARRIER REVERSE CONVERTIBLE NOTES	13-Nov-2008	USD	5.600.000	\$5.600.000	€ 4.107.981
MTN08849	XS0329665946	DLY AUTOCALLABLE MEMORY COUPON NOTES	6-Nov-2009	USD	3.800.000	\$3.800.000	€ 2.787.559
MTN08850	XS0329666167	AUTOCALLABLE MEMORY COUPON NOTES LINKED	6-Nov-2009	USD	1.900.000	\$1.900.000	€ 1.393.779
MTN08816	XS0329670433	5 YR AUTO REDEEMABLE EQUITY LINKED NOTE	23-Nov-2012	EUR	2.902.000	\$4.040.272	€ 2.902.000
MTN08873	XS0329670946	4 YRS AUTOREDEEMABLE ELN	13-Nov-2011	AUD	4.400.000	\$3.493.342	€ 2.342.294
MTN08838	XS0329713423	1.5 YR BASKET DAILY ACC CALL ELN	14-May-2009	AUD	1.200.000	\$952.730	€ 638.808
MTN08839	XS0329713852	2 YR HK BASKET DAILY ACC CALL ELN	13-Nov-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN08841	XS0329714074	1B 1 YR HKD DAILY ACCRUAL COUPON AUTO CALL	5-Nov-2008	HKD	56.450.000	\$7.239.184	€ 5.331.961



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN08842	XS0329714157	1.5 YR GLOBAL BASKET DAILY ACC CALL ELN	13-May-2009	SGD	1.350.000	\$933.598	€ 676.760
MTN08844	XS0329714231	1YR USD CALLABLE NOTE LINKD TO BSKT OF 5 HK SHRS	14-Nov-2008	USD	1.200.000	\$1.200.000	€ 880.282
MTN08859	XS0329714314	1YR HK BSKT DLY ACCRL CALLABLE ELN	14-Nov-2008	EUR	1.500.000	\$2.088.356	€ 1.500.000
MTN08865	XS0329714405	26 MTN CALLABLE ELN ON CHINESE BASKET	19-Jan-2010	NZD	7.700.000	\$4.985.345	€ 3.591.921
MTN08869	XS0329715394	GOLD LINKED WEDDING CAKE	13-Nov-2009	USD	640.000	\$640.000	€ 469.484
MTN08867	XS0329715550	USD FX BASKET LINKED NOTE	13-Nov-2009	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN08871	XS0329801715	100% CAPITAL PROTECTED NOTE	15-Nov-2010	USD	669.000	\$669.000	€ 490.757
MTN08870	XS0329801806	100% CAPITAL PROTECTED NOTE	15-Nov-2010	EUR	856.000	\$1.191.755	€ 856.000
MTN08860	XS0329804651	2 YRS HK BASKET DAILY ACCUR CALLB ELN	16-Nov-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN08861	XS0329804735	1YR HK BSKT DLY ACCRL CALLABLE ELN	14-Nov-2008	USD	3.500.000	\$3.500.000	€ 2.567.488
MTN08862	XS0329804818	2YR HK BSKT DLY ACCRL CALLBLE ELN	16-Nov-2009	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN08863	XS0329804909	2 YR US BASKET DAILY ACC CALLABLE ELN	13-Nov-2009	USD	2.200.000	\$2.200.000	€ 1.613.850
MTN08872	XS0329877889	10Y USD CMS TARGET REDEMPTION NOTE	21-Nov-2017	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN08840	XS0329878267	JPY/AUD FX LINKED NOTE	27-Nov-2037	JPY	250.000.000	\$2.347.087	€ 1.791.986
MTN08808	XS0329878770	USD CALLABLE POWER REVERSE DUAL CURRENCY NOTE	16-Nov-2022	JPY	300.000.000	\$2.816.505	€ 2.150.383
MTN08883	XS0329879588	SYNTHETIC PORTFOLIO NOTES	20-Dec-2017	AUD	32.000.000	\$25.406.121	€ 17.034.868
MTN08888	XS0329905417	EUR FX LINKED NOTE	4-Dec-2010	EUR	1.091.000	\$1.518.931	€ 1.091.000
MTN08889	XS0329980030	12NC1 USD RANGE ACCRUAL	15-Nov-2019	USD	400.000	\$400.000	€ 293.427
MTN08881	XS0330074344	1 YR USD DLY ACC COUPON AUTO CALL NOTE	10-Nov-2008	USD	7.270.000	\$7.270.000	€ 5.333.040
MTN08878	XS0330074427	2 YR HK BASKT DAILY ACCRUAL CALLABLE ELN	16-Nov-2009	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN08879	XS0330074690	2YR HK BASKET DAILY ACCRUAL CALABLE ELN	16-Nov-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN08880	XS0330074930	1YR HK BASKET DAILY ACCRUAL CALLABLE ELN	17-Nov-2008	USD	1.000.000	\$1.000.000	€ 733.568
MTN08875	XS0330075077	2 YEAR HK BASKET	16-Nov-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN08876	XS0330075234	2 YEAR HK BASKET	16-Nov-2009	USD	1.400.000	\$1.400.000	€ 1.026.995
MTN08877	XS0330075317	2 YEAR HK BASKET DAILY ACCRUAL ELN	16-Nov-2009	USD	3.200.000	\$3.200.000	€ 2.347.418
MTN08851	XS0330110833	EQL EXCHANGEABLE INTO MIZUHO STOCK	16-Nov-2010	JPY	160.000.000	\$1.502.136	€ 1.146.871
MTN08853	XS0330111567	EQL EXCHANGEABLE INTO CANON INC STOCK	27-Nov-2012	AUD	1.400.000	\$1.111.518	€ 745.275
MTN08854	XS0330111641	EQL EXCHANGEABLE INTO STOCK	12-Nov-2010	JPY	50.380.000	\$472.985	€ 361.121
MTN08864	XS0330111997	EQL EXCHANGEABLE INTO KAJIMA CORP. STOCK	20-Nov-2012	JPY	50.050.000	\$469.887	€ 358.756
MTN08886	XS0330133611	CLN-SYNTHETIC PORTFOLIO NOTES	20-Dec-2017	AUD	32.000.000	\$25.406.121	€ 17.034.868
MTN08885	XS0330133702	CLN-SYNTHETIC PORTFOLIO NOTES	20-Dec-2017	AUD	32.000.000	\$25.406.121	€ 17.034.868
MTN08884	XS0330133967	CLN-SYNTHETIC PORTFOLIO NOTES	20-Dec-2017	AUD	32.000.000	\$25.406.121	€ 17.034.868
MTN08887	XS0330134007	CLN-SYNTHETIC PORTFOLIO NOTES	20-Dec-2017	AUD	32.000.000	\$25.406.121	€ 17.034.868
MTN08903	XS0330181776	3.5 YEAR ASIAN CALL NOTE LINKED TO S&P MIB INDEX	21-Jun-2011	EUR	4.000.000	\$5.568.948	€ 4.000.000
MTN08900	XS0330195560	5 YR FIXED NOTE	16-Nov-2012	HKD	10.000.000	\$1.282.406	€ 944.546
MTN08901	XS0330196022	ELN EXCHAGABLE INTO MITSUBHISHI CORP 8058 STOCK	16-Nov-2012	JPY	120.624.000	\$1.132.460	€ 864.626
MTN08895	XS0330196295	3Y USD FIXED RATE NOTE	7-Nov-2010	USD	1.310.000	\$1.310.000	€ 960.974
MTN08898	XS0330201988	2 YR HK BASKET DLY ACC CALLABLE ELN	16-Nov-2009	USD	3.800.000	\$3.800.000	€ 2.787.559
MTN08904	XS0330204149	26 MONTHS CALLABLE EQUITE LINKED NOTE	18-Jan-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08902	XS0330205625	JPY/USD KNOCK OUT POWER REVERSE DUAL CURRENCY NOTE	16-Nov-2037	JPY	100.000.000	\$938.835	€ 716.794
MTN08907	XS0330205898	2 YRS DAILY CALLB ELN WITH KNOCK IN PUT	23-Nov-2009	HKD	12.500.000	\$1.603.008	€ 1.180.682
MTN08896	XS0330206789	1 YR BUFFERED RETURN ENHANCED NOTE LINKED	17-Nov-2008	USD	1.400.000	\$1.400.000	€ 1.026.995
MTN08911	XS0330207837	2 YRS ALL WEATHER COUPON DAILY CALLB ELN	23-Nov-2009	USD	1.950.000	\$1.950.000	€ 1.430.458
MTN08905	XS0330222984	CERTIPLUS NOVARTIS	29-Nov-2010	CHF	5.823.000	\$5.105.552	€ 3.750.483
MTN08899	XS0330420943	2 YR HK BASKET DAILY ACC ELN	16-Nov-2009	USD	1.900.000	\$1.900.000	€ 1.393.779
MTN08912	XS0330421164	2 YEAR BASKET DAILY ACCRUAL CALLABLE ELN	19-Nov-2009	HKD	17.000.000	\$2.180.091	€ 1.605.728
MTN08913	XS0330421321	2 YEAR HK BASKET DAILY ACCRUAL CALLABLE ELN	19-Nov-2009	USD	4.350.000	\$4.350.000	€ 3.191.021
MTN08897	XS0330421834	1 YR HK BASKET DLY ACC ELN	17-Nov-2008	HKD	27.000.000	\$3.462.497	€ 2.550.273
MTN08914	XS0330422055	2 YEAR HK BASKET DAILY ACCRUAL CALLABLE ELN	19-Nov-2009	HKD	17.000.000	\$2.180.091	€ 1.605.728
MTN08852	XS0330437087	EQL EXCHANGEABLE INTO AJINOMOTO CO INC	22-Nov-2010	JPY	50.880.000	\$477.679	€ 364.705
MTN08868	XS0330467746	SAXO NORDIC TOP 30 NOTE	20-Dec-2010	DKK	2.900.000	\$541.510	€ 388.620
MTN08908	XS0330724229	AUD CALLABLE POWER REVERSE NOTES	20-Nov-2037	JPY	110.000.000	\$1.032.718	€ 788.474
MTN08921	XS0330730200	2YR HK BSKT DLY ACCRL CALLABLE ELN	20-Nov-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN08922	XS0330730382	2 YEAR HK BASKT DAILY ACCRUAL CALLABLE ELN	20-Feb-2009	USD	9.500.000	\$9.500.000	€ 6.968.897
MTN08923	XS0330730465	2 YEAR HK BASKET DAILY ACCRUAL CALLABLE ELN	20-Nov-2009	USD	1.300.000	\$1.300.000	€ 953.638
MTN08924	XS0330730622	3 YEAR HK BASKET DAILY ACCRUAL CALLABLE ELN	22-Nov-2010	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN08925	XS0330730895	2 YEAR HK BASKET DAILY ACCRUAL	20-Nov-2009	HKD	19.000.000	\$2.436.572	€ 1.794.637
MTN08926	XS0330730978	2 YEAR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABEL	20-Nov-2009	USD	7.100.000	\$7.100.000	€ 5.208.333
MTN08927	XS0330731273	2 YEAR HK BASKET DAILY ACCRUAL CALLABLE ELN	20-Nov-2009	USD	1.100.000	\$1.100.000	€ 806.925
MTN08933	XS0330834598	EUR 10YR TARN	30-Nov-2017	EUR	3.250.000	\$4.524.770	€ 3.250.000
MTN08932	XS0330837773	MEMORY COUPON FREEZER	27-Nov-2017	EUR	40.000.000	\$55.689.480	€ 40.000.000
MTN08936	XS0330867689	1 YR COMMODITY BASKET LINKED NOTE	21-Nov-2008	USD	500.000	\$500.000	€ 366.784
MTN08917	XS0330867762	2 YEARS H-SHARES BASKET 144+688+1800	16-Nov-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08928	XS0330867846	LEHMAN BROS 1 YR HKD DAILY ACC CPN AUTO CALL NOTE	13-Nov-2008	HKD	48.000.000	\$6.155.551	€ 4.533.819
MTN08941	XS0330889493	COMMODITY BASKET LINKED NOTES	20-Nov-2009	USD	2.050.000	\$2.050.000	€ 1.503.815
MTN08939	XS0331032044	26 MONTHS CALLABLE EQUITY LINKED NOTE	26-Jan-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN08938	XS0331034172	2 YR HK BASKET DLY ACC CALLABLE ELN	23-Nov-2009	USD	1.300.000	\$1.300.000	€ 953.638
MTN08937	XS0331034768	2 YR CHINA LIFE INSURANCE CO LTD	23-Nov-2009	USD	7.550.000	\$7.550.000	€ 5.538.439
MTN08942	XS0331037605	26 MONTH CALLABLE EQUITY LINKED NOTE	21-Jan-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN08934	XS0331039569	1 YEAR TWD NOTES LINKED TO A BASKET OF SHARES	17-Nov-2008	USD	71.474.003	\$71.474.003	€ 52.431.047
MTN08956	XS0331044726	2 YEARS H SHARE BASKET 688+2007+3377	23-Nov-2009	AUD	3.000.000	\$2.381.824	€ 1.597.019
MTN08961	XS0331044999	2 YEAR H SHARES BASKET	23-Nov-2009	AUD	8.500.000	\$6.748.501	€ 4.524.887
MTN08959	XS0331045020	2 YEAR HSHARE BASKET	23-Nov-2009	AUD	8.500.000	\$6.748.501	€ 4.524.887
MTN08958	XS0331048040	2 YEAR H SHARE BASKET	23-Nov-2009	AUD	8.500.000	\$6.748.501	€ 4.524.887
MTN08957	XS0331048123	2 YEAR H SHARE	23-Nov-2009	AUD	5.000.000	\$3.969.706	€ 2.661.698
MTN08954	XS0331053719	CLN NATIONAL POWER CORPORATION	15-May-2028	USD	950.000	\$950.000	€ 696.890
MTN08971	XS0331195932	LEHMAN TRACKER NOTES LINKED TO THE LEHMAN BROTHERS	19-Nov-2008	USD	7.500.000	\$7.500.000	€ 5.501.761
MTN08946	XS0331248723	5 YEARS BARRIER BONUS NOTE	3-Dec-2012	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN08973	XS0331249291	10YR HYBRID LOCKER NOTE	22-Nov-2017	EUR	6.120.000	\$8.520.490	€ 6.120.000
MTN08980	XS0331249531	4 YR EUROPEAN INFLATION QUANTOED INTO USD	23-Nov-2011	USD	5.750.000	\$5.750.000	€ 4.218.016

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MTN08981	XS0331288513	AUTOCALLABLE MEMORY COUPON NOTES LINKED TO A	15-Nov-2009	USD	2.790.000	\$2.790.000	€ 2.046.655
MTN08983	XS0331333160	EM CREDIT LINKED NOTES	22-Nov-2011	EUR	30.000.000	\$41.767.110	€ 30.000.000
MTN08978	XS0331334481	GLOBAL PODIUM NOTE	30-Nov-2012	CZK	172.850.000	\$9.771.015	€ 7.060.866
MTN08964	XS0331399773	1.5 YR HK BASKET DLY ACC CALLABLE ELN	26-May-2009	USD	1.100.000	\$1.100.000	€ 806.925
MTN08965	XS0331399856	1 YEAR HSBC PLC DAILY ACCRUAL CALLABLE	24-Nov-2008	EUR	1.300.000	\$1.809.908	€ 1.300.000
MTN08967	XS0331399930	1 YEAR HSBC HOLDINGS	24-Nov-2008	USD	1.550.000	\$1.550.000	€ 1.137.031
MTN08968	XS0331400027	2 YEAR USD KH BASKET	23-Nov-2009	USD	2.800.000	\$2.800.000	€ 2.053.991
MTN08970	XS0331400456	LEHMAN BROTHERS 1 YEAR USD DAILY ACCRUAL COUPON	17-Nov-2008	USD	13.210.000	\$13.210.000	€ 9.690.434
MTN08963	XS0331400530	2 YR USD HK BASKET DLY ACC CALLABLE ELN	23-Nov-2009	USD	2.430.000	\$2.430.000	€ 1.782.570
MTN08988	XS0331427061	14.90% WORST OF BNP PARIBAS, CITIGROUP, MERRILL	16-Nov-2010	EUR	4.100.000	\$5.708.172	€ 4.100.000
MTN08985	XS0331472281	N225 INDEX LINKED 10 YRS NOTES	27-Nov-2017	AUD	1.000.000	\$793.941	€ 532.340
MTN08986	XS0331488014	PRINCIPAL PROTECTED NIKKEI LINKED 15 YR NOTES	21-Nov-2022	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN08935	XS0331504745	2YR USD HK BSKT DLY ACCRL CALLABLE ELN	23-Nov-2009	USD	1.410.000	\$1.410.000	€ 1.034.331
MTN08962	XS0331504828	26 MONTHS CALLABLE ELN	22-Jan-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN08966	XS0331505122	26 MONTHS CALLABLE ELN	22-Jan-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN08989	XS0331505395	2 YEAR HK BASKET DAILY ACCRUAL	23-Nov-2009	USD	1.700.000	\$1.700.000	€ 1.247.066
MTN08990	XS0331505478	2 YEAR HSBC HOLDINGS PLC DAILY ACCRUAL	23-Nov-2009	USD	2.600.000	\$2.600.000	€ 1.907.277
MTN08977	XS0331506369	ZERO COUPON NOTE	8-Nov-2022	EUR	1.963.000	\$2.732.961	€ 1.963.000
MTN08882	XS0331517564	FTSE DIGITAL RETURN NOTE - 5YR, 60% PUBLIC OFFER	5-Feb-2013	GBP	16.624	\$29.102	€ 21.388
MTN08892	XS0331517994	FTSE DIGITAL RETURN NOTE - 5YR, 52% PUBLIC OFFER	5-Feb-2013	GBP	214.656	\$375.777	€ 276.174
MTN08976	XS0331533173	BONUS XPRESS NOTE ON S&P GSCI AGRI EXCESS RI	21-Dec-2010	EUR	3.050.000	\$4.246.323	€ 3.050.000
MTN08991	XS0331533256	18 MONTHS OIL WEDDING CAKE	23-May-2009	USD	1.276.000	\$1.276.000	€ 936.033
MTN08993	XS0331533330	COMMODITY INDEX LINKED NOTE	21-Nov-2009	EUR	2.215.000	\$3.083.805	€ 2.215.000
MTN08992	XS0331566181	COMMODITIES MAGNUM NOTE 90% PRINCIPAL PROTECTED	21-Jul-2009	USD	700.000	\$700.000	€ 513.498
MTN09001	XS0331653823	NIKKEI LINKED JPY NOTE	11-Dec-2014	JPY	100.000.000	\$938.835	€ 716.794
MTN08998	XS0331661172	LEHMAN BROTHERS 1 YEAR HKD DAILY ACCRUAL COUPON	17-Nov-2008	HKD	45.800.000	\$5.873.421	€ 4.326.019
MTN08996	XS0331769454	2YR USD HK BASKET DAILY ACCRUAL CALALBLE ELN	23-Nov-2009	USD	5.780.000	\$5.780.000	€ 4.240.023
MTN08997	XS0331769538	2 YR USD HK BASKET DAILY ACCRUAL CALLABLE ELN	23-Nov-2009	USD	4.310.000	\$4.310.000	€ 3.161.678
MTN09025	XS0331878404	CAPITAL PROTECTED NOTE	4-Jan-2010	EUR	25.050.000	\$34.875.537	€ 25.050.000
MTN09003	XS0331880566	2 YEARS H SHARE BASKET 857+1393+3377	26-Nov-2009	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09004	XS0331880640	2 YEARS DAILY ACCRUAL	4-Dec-2009	USD	1.850.000	\$1.850.000	€ 1.357.101
MTN09006	XS0331881374	2 YR BI MONTHLY HASKET DAILY ACCRUAL CALLABLE ELN	27-Nov-2009	USD	1.400.000	\$1.400.000	€ 1.026.995
MTN09007	XS0331881457	2 YEAR HK BASKET	27-Nov-2009	USD	1.300.000	\$1.300.000	€ 953.638
MTN09021	XS0332025120	12NC3M USD NIN NOTES	5-Dec-2019	USD	3.500.000	\$3.500.000	€ 2.567.488
MTN09024	XS0332049229	TARGET REDEMPTION MANNUM NOTE	15-Feb-2016	EUR	4.700.000	\$6.543.514	€ 4.700.000
MTN09023	XS0332049815	CHINA SECURITY NOTES V	14-Feb-2014	EUR	4.397.000	\$6.121.666	€ 4.397.000
MTN09011	XS0332050078	TRIPLE TRACKER PLUS NOTE	27-Dec-2013	EUR	1.500.000	\$2.088.356	€ 1.500.000
MTN09018	XS0332108413	26 MONTH CALLABLE EQUITY LINKED NOTES	28-Jan-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09014	XS0332109221	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	11-Dec-2017	USD	5.050.000	\$5.050.000	€ 3.704.519
MTN09022	XS0332134179	1 Y USD CALLABLE NOTE LIONKED TO BASKET OF 5HK SHA	1-Dec-2008	USD	1.340.000	\$1.340.000	€ 982.981
MTN09013	XS0332136380	1 YEAR USD NOTE LINKED TO BSK OF 4 GLOBAL ENERGY	26-Nov-2008	USD	20.543.000	\$20.543.000	€ 15.069.689
MTN09016	XS0332136463	26 MONTH CALLABLE EQUITY LINKED ON	2-Feb-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09017	XS0332136620	2 YEARS HKD HK BASKET 0857.HK+0939+	30-Nov-2009	HKD	10.600.000	\$1.359.351	€ 1.001.218
MTN09019	XS0332136976	2 YEARS BASKET 0728 HK+0883+HK	30-Nov-2009	USD	2.700.000	\$2.700.000	€ 1.980.634
MTN09020	XS0332137271	2 YEAR HSBC HOLDINGS PLC DAILY ACCRUAL	30-Nov-2009	USD	3.800.000	\$3.800.000	€ 2.787.559
MTN09015	XS0332153807	2 YEARS HKD HK BASKET	30-Nov-2009	HKD	11.210.000	\$1.437.578	€ 1.058.836
MTN09026	XS0332159598	ECEE ALPHA 110% NOTE	13-Dec-2010	EUR	950.000	\$1.322.625	€ 950.000
MTN09027	XS0332181840	ECEE ALPHA 100% NOTE	13-Dec-2010	EUR	5.450.000	\$7.587.692	€ 5.450.000
MTN09012	XS0332185676	1 YR TWD NOTE LINKED TO A BASKET OF 4 GLOBAL ENERG	26-Nov-2008	USD	36.903.666	\$36.903.666	€ 27.071.351
MTN09089	XS0332409969	ECEE ALPHA 110% NOTE	13-Dec-2010	EUR	1.350.000	\$1.879.520	€ 1.350.000
MTN09059	XS0332526929	2 YEAR WHEAT COMMODITY LINKED SWAP	23-Nov-2009	USD	920.000	\$920.000	€ 674.883
MTN09051	XS0332527497	COPPER LINKED NOTE	25-Jan-2010	EUR	1.200.000	\$1.670.684	€ 1.200.000
MTN09046	XS0332546448	LEHMAN BROTHERS 1 YEAR HKD DAILY ACCRUAL COUPON	24-Nov-2008	HKD	20.500.000	\$2.628.933	€ 1.936.319
MTN09040	XS0332547099	LEHMAN BROTHER 1 YEAR USD DAILY ACCRUAL	24-Nov-2008	USD	5.500.000	\$5.500.000	€ 4.034.624
MTN09039	XS0332547339	2 YR HK BASKET DAILY ACC CALL ELN	30-Nov-2009	USD	4.000.000	\$4.000.000	€ 2.934.272
MTN09038	XS0332547503	2 YR HK BKT DAILY ACC CALL ELN	30-Nov-2009	USD	8.800.000	\$8.800.000	€ 6.455.399
MTN09037	XS0332547685	2 YR HK BASKET DAILY ACC CALL ELN	30-Nov-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN09041	XS0332587715	FIRST TO DEFAULT CREDIT LINKED NOTES	20-Dec-2012	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN09053	XS0332612505	USD FX BASKET LINKED SECURITY	29-May-2009	USD	522.000	\$522.000	€ 382.923
MTN09068	XS0332612844	CAPITAL PROTECTED NOTE	14-Dec-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN09055	XS0332632446	7YR AUTOREDEEMBLE ELN TO BARCLAYS,RBS & SOCIETE GEN	20-Dec-2014	USD	11.438.000	\$11.438.000	€ 8.390.552
MTN09054	XS0332634657	7 YEARS AUTOREDEEMABLE EQUITY LINKED	20-Dec-2014	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN08987	XS0332675338	BASE METALS BASKET NOTE	21-Nov-2011	USD	3.993.000	\$3.993.000	€ 2.929.137
MTN09069	XS0332714764	AUTO-REDEEMER WORST OF NOTE	23-Nov-2013	GBP	1.511.000	\$2.645.157	€ 1.944.033
MTN09092	XS0332756849	EQUITY LINKED SWAP IN RELATION	30-Nov-2012	EUR	3.190.000	\$4.441.236	€ 3.190.000
MTN09073	XS0332759272	7YR AUTOREDEEMABLE ELN TO SAN AND BBVA	11-Dec-2014	EUR	7.102.000	\$9.887.667	€ 7.102.000
MTN09063	XS0332762227	1YR BANK OF CHINA LTD DLY ACCRL CALLABLE ELN	3-Dec-2008	HKD	17.000.000	\$2.160.091	€ 1.605.728
MTN09047	XS0332762904	1YR HK BSKT DLY ACCRL CALLABLE ELN	1-Dec-2008	USD	1.200.000	\$1.200.000	€ 880.282
MTN09048	XS0332763035	2YR HK BASKET DLY ACCRL CALLABLE ELN	30-Nov-2009	USD	1.300.000	\$1.300.000	€ 953.638
MTN09049	XS0332763118	2 YEARS BASKET	30-Nov-2009	HKD	10.600.000	\$1.359.351	€ 1.001.218
MTN09050	XS0332763209	A 26 MNT AIRBAG ELN ON SHARE BSKT DENOMITD IN AUD	1-Feb-2010	AUD	2.000.000	\$1.587.883	€ 1.064.679
MTN09062	XS0332764785	LONG 26 MTNH CALLABLE ELN ON HK SHR BSKT	3-Feb-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09075	XS0332848372	AUTOCALLABLE MEMORY COUPON	30-Nov-2008	USD	1.300.000	\$1.300.000	€ 953.638
MTN09094	XS0332976884	AUTOREDEEMER WORST OF BASKET NOTE	13-Dec-2014	EUR	2.800.000	\$3.898.264	€ 2.800.000
MTN09080	XS0333012358	CAPPED BASKET BONUS NOTES	30-Nov-2010	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN09091	XS0333106259	JPY AUD FX TRANS SWAP	18-Dec-2037	JPY	340.000.000	\$3.192.039	€ 2.437.101
MTN09066	XS0333106333	JPY/AUD USD TARN NOTE	11-Dec-2037	JPY	100.000.000	\$938.835	€ 716.794
MTN09059	XS0333106416	JPY/AUD & JPY/USD FX TARN NOTE	11-Dec-2037	JPY	150.000.000	\$1.408.252	€ 1.075.192
MTN09090	XS0333106507	JPY/AUD FX TARN	18-Dec-2037	JPY	510.000.000	\$4.788.058	€ 3.655.652
MTN09060	XS0333106762	JPU/AUD/USD TARN	11-Dec-2037	JPY	130.000.000	\$1.220.485	€ 931.833



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN09093	XS0333117611	USD FX BASKET LINKED NOTE	4-Dec-2009	USD	1,000.000	\$1,000.000	€ 733.568
MTN09096	XS0333301462	2 YR HK BASKET DAILY ACC CALLABLE ELN	7-Dec-2009	USD	4,050.000	\$4,050.000	€ 2,970.951
MTN09064	XS0333301546	2 YEAR BANK OF CHINA	3-Dec-2009	HKD	62,000.000	\$7,950.920	€ 5,856.183
MTN09065	XS0333301629	2 YEAR HSBC HOLDINGS	3-Dec-2009	USD	5,500.000	\$5,500.000	€ 4,034.624
MTN09083	XS0333301975	2 YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EQL	4-Dec-2009	HKD	14,000.000	\$1,795.369	€ 1,322.364
MTN09087	XS0333302437	2 YR HK BASKET DAILY ACCRUAL CALLABLE EQL NOTE	4-Dec-2009	HKD	8,000.000	\$1,025.925	€ 755.637
MTN09088	XS0333302601	2 YR HK BASKET DAILY ACC CALLABLE ELN	4-Dec-2009	USD	1,500.000	\$1,500.000	€ 1,100.352
MTN09095	XS0333302783	2 YEARS HSBC HOLDINGS PLC DAILY	7-Dec-2009	USD	2,050.000	\$2,050.000	€ 1,503.815
MTN09097	XS0333307584	2 YR HK BSKT DLY ACCRL CALLABLE ELN	7-Dec-2009	USD	2,150.000	\$2,150.000	€ 1,577.171
MTN09099	XS0333308632	LEH BROS 1 YR USD DAILY ACC CPN AUTO CALL NOTE WIT	28-Nov-2008	USD	2,580.000	\$2,580.000	€ 1,892.606
MTN09102	XS0333420395	CAPITAL PROTECTED OIL NOTE	18-Dec-2012	USD	1,550.000	\$1,550.000	€ 1,137.031
MTN09101	XS0333449295	USD FX LINKED	4-Dec-2009	USD	1,550.000	\$1,550.000	€ 1,137.031
MTN09110	XS0333496619	2 YEAR HK BASKET	7-Dec-2009	USD	3,000.000	\$3,000.000	€ 2,200.704
MTN09109	XS0333496700	2.5 YEAR HK BASKET	7-Jun-2010	USD	2,500.000	\$2,500.000	€ 1,833.920
MTN09127	XS0333757606	AUTOREDEEMABLE NOTES LINKED TO ENI SHARES	3-Dec-2012	EUR	1,537.000	\$2,139.868	€ 1,537.000
MTN09119	XS0333793403	USD FX BASKET LINKED NOTE	8-Dec-2010	USD	5,000.000	\$5,000.000	€ 3,667.840
MTN09113	XS0333830700	2YR HSBC HLDGS PLC DLY ACCRL CALLBLE ELN	7-Dec-2009	USD	2,300.000	\$2,300.000	€ 1,687.207
MTN09114	XS0333830882	2YR HK BSKT DLY ACCRL CALLABLE ELN	7-Dec-2009	USD	1,000.000	\$1,000.000	€ 733.568
MTN09115	XS0333830965	2 YEAR HK BASKET	7-Dec-2009	HKD	7,000.000	\$897.684	€ 661.182
MTN09117	XS0333831187	2 YEAR HK SHARE BASKET	7-Dec-2009	AUD	7,000.000	\$5,557.589	€ 3,726.377
MTN09126	XS0333940129	BONUS CERTIFICATE PLUS BANK SHARES	3-Dec-2012	USD	2,000.000	\$2,000.000	€ 1,467.136
MTN09111	XS0333969706	JPY/AUD & JPY/USD CHOOSER FX TARNs NOTE	7-Dec-2037	JPY	120,000.000	\$1,126.602	€ 860.153
MTN09128	XS0334088118	LEH BRO 1 YEAR GBP	3-Dec-2008	GBP	700.000	\$1,225.420	€ 900.611
MTN09125	XS0334088548	2 YEARS BASKET	10-Dec-2009	HKD	27,000.000	\$3,462.497	€ 2,550.273
MTN09124	XS0334088977	2 YR HK BASKET DAILY ACCRUAL CALLABLE EQL	10-Dec-2009	USD	1,000.000	\$1,000.000	€ 733.568
MTN09123	XS0334090106	LEH MAN 1 YEAR HKD SAILY ACCRUAL	1-Dec-2008	HKD	8,000.000	\$1,025.925	€ 755.637
MTN09129	XS0334090288	LEH BRO 1 YEAR USD DAILY	3-Dec-2008	USD	1,000.000	\$1,000.000	€ 733.568
MTN09118	XS0334090445	2YR HK BSKT BOOSTER ELN	7-Dec-2009	AUD	7,000.000	\$5,557.589	€ 3,726.377
MTN08979	XS0334096483	EURO FX LINKED NOTE	3-Feb-2010	EUR	5,000.000	\$6,961.185	€ 5,000.000
MTN09134	XS0334151411	LEHMAN 10 YR CMS NOTE	11-Dec-2017	EUR	6,000.000	\$8,353.422	€ 6,000.000
MTN09136	XS0334171799	SYNTHETIC PORTFOLIO NOTES	20-Dec-2017	AUD	17,000.000	\$13,497.002	€ 9,049.774
MTN09137	XS0334171872	SYNTHETIC PORTFOLIO NOTES	20-Dec-2017	AUD	33,000.000	\$26,200.062	€ 17,567.208
MTN09138	XS0334172094	SYNTHETIC PORTFOLIO NOTES	20-Dec-2017	AUD	17,000.000	\$13,497.002	€ 9,049.774
MTN09156	XS0334205795	BULL WTI SWAP	3-Jan-2011	USD	1,800.000	\$1,800.000	€ 1,320.423
MTN09157	XS0334213112	AUTOMATIC MEMORY COUPON	11-Dec-2009	USD	1,700.000	\$1,700.000	€ 1,247.066
MTN09122	XS0334223699	LEH BRO 1 YER HKD DAILY ACCRUAL	1-Dec-2008	HKD	9,300.000	\$1,192.638	€ 878.428
MTN09148	XS0334224077	A 26 MTH AIRBAG EQ LINKED NOTE ON SHARE BASKT	11-Feb-2010	AUD	2,500.000	\$1,984.853	€ 1,330.849
MTN09132	XS0334224317	A 26 MONTH CALLABLE EQL NOTE ON H-SHARES	15-Feb-2010	AUD	7,000.000	\$5,557.589	€ 3,726.377
MTN09144	XS0334225470	2 YEARS HK BASKET	11-Dec-2009	USD	1,200.000	\$1,200.000	€ 880.282
MTN09145	XS0334225710	24 MONTHS CALLABLE EQUITY	16-Dec-2009	AUD	7,000.000	\$5,557.589	€ 3,726.377
MTN09032	XS0334227096	CORPORATE CREDIT LINKED NOTE	29-Jul-2012	USD	5,000.000	\$5,000.000	€ 3,667.840
MTN09033	XS0334227336	CORPORATE CREDIT LINKED NOTES	29-Jul-2012	USD	5,000.000	\$5,000.000	€ 3,667.840
MTN09042	XS0334227682	CORPORATE CREDIT LINKED NOTE	29-Jul-2012	USD	10,000.000	\$10,000.000	€ 7,335.681
MTN09153	XS0334274098	USD FX LINKED NOTE	24-Dec-2010	USD	1,000.000	\$1,000.000	€ 733.568
MTN09152	XS0334382065	3 YR EUR MIN MAX VOL BANK NOTE	10-Dec-2010	EUR	3,650.000	\$5,081.665	€ 3,650.000
MTN09175	XS0334419321	CAPITAL PROTECTED NOTE	12-Dec-2012	GBP	5,000.000	\$8,753.000	€ 6,432.937
MTN09165	XS0334446134	USD FX LINKED NOTE	4-Dec-2010	USD	3,031.000	\$3,031.000	€ 2,223.445
MTN09130	XS0334450326	2YR HK SHREBSKT BOOSTER ELN	15-Dec-2009	AUD	7,000.000	\$5,557.589	€ 3,726.377
MTN09131	XS0334450599	A 26 MNTH CALLABLE ELN ON H-SHARE STCK	15-Feb-2010	AUD	7,000.000	\$5,557.589	€ 3,726.377
MTN09116	XS0334450672	2 YEAR HK BASKET (0016.HK)	7-Dec-2009	USD	1,100.000	\$1,100.000	€ 806.925
MTN09160	XS0334450755	A 26 MTH AIRBAG ELN ON SHARE BASKET	14-Dec-2009	USD	3,200.000	\$3,200.000	€ 2,347.418
MTN09149	XS0334450839	A 26 MTH AIRBAG ELN ON SHARE BASKET	11-Feb-2010	AUD	1,600.000	\$1,270.306	€ 851.743
MTN09161	XS0334450912	2 YEAR HK SHARE BASKET	17-Dec-2009	AUD	7,000.000	\$5,557.589	€ 3,726.377
MTN09166	XS0334457099	USD FX LINKED NOTE	19-Dec-2011	USD	7,200.000	\$7,200.000	€ 5,281.690
MTN09232	XS0334475232	SWAP LINKED TO THE ISSUANCES	20-Dec-2010	USD	1,880.000	\$1,880.000	€ 1,379.108
MTN09173	XS0334476552	5 YEARS AUTO CALLABLE LINKED	19-Dec-2012	EUR	3,000.000	\$4,176.711	€ 3,000.000
MTN09180	XS0334488995	CAPITAL PROTECTED	7-Jan-2013	USD	3,288.000	\$3,288.000	€ 2,411.972
MTN09159	XS0334492757	NIKKEI LINKED AUD NOTE	19-Dec-2014	AUD	2,350.000	\$1,865.762	€ 1,250.998
MTN09168	XS0334494290	TWIN WIN NOTES ON BRENT CRUDE OIL	24-Jan-2011	EUR	3,400.000	\$4,733.606	€ 3,400.000
MTN09158	XS0334496154	NIKKEI LINKED AUD NOTE	19-Dec-2014	AUD	600.000	\$476.365	€ 319.404
MTN09234	XS0334595138	8 YR AUTOCALLABLE YIELD PERFORMANCE NOTES	17-Dec-2015	CHF	2,555.000	\$2,240.200	€ 1,645.627
MTN09178	XS0334634648	CAPITAL PROTECTED NOTE	13-Dec-2012	CHF	5,100.000	\$4,471.633	€ 3,284.813
MTN09170	XS0334641346	NIKKEI LINKED USD NOTE	17-Dec-2014	USD	1,050.000	\$1,050.000	€ 770.246
MTN09176	XS0334641692	NIKKEILINKED USD NOTE	19-Dec-2014	USD	1,000.000	\$1,000.000	€ 733.568
MTN09182	XS0334656617	1 YEAR KICK IN REVERSE CONVERTIBLENOTES ON CITI	13-Dec-2008	USD	1,000.000	\$1,000.000	€ 733.568
MTN09179	XS0334693578	EUR FX LINKED NOTE	21-Dec-2010	EUR	1,600.000	\$2,227.579	€ 1,600.000
MTN09181	XS0334693818	USD FX LINKED NOTE	15-Jun-2009	USD	5,000.000	\$5,000.000	€ 3,667.840
MTN09172	XS0334701694	2 YEARS HK BASKET 0728	14-Dec-2009	USD	3,000.000	\$3,000.000	€ 2,200.704
MTN09164	XS0334702072	LEHMAN BROTHERS 1 YEAR USD	5-Dec-2008	USD	1,510.000	\$1,510.000	€ 1,107.688
MTN09162	XS0334704524	2 YEARS HK BASKET	17-Dec-2009	AUD	7,000.000	\$5,557.589	€ 3,726.377
MTN09169	XS0334732491	12NC3M USD NIN NOTES	3-Jan-2020	USD	3,000.000	\$3,000.000	€ 2,200.704
MTN09208	XS0334788360	10YR OPTIMA NOTE	17-Dec-2017	EUR	10,300.000	\$14,340.041	€ 10,300.000
MTN09253	XS0334814547	CAPITAL PROTECTED ASIAN	7-Dec-2010	EUR	1,114.000	\$1,550.952	€ 1,114.000
MTN09254	XS0334815437	CAPITAL PROTECTED ASIAN NOTE	7-Dec-2010	USD	1,114.000	\$1,114.000	€ 817.195
MTN09201	XS0334854410	CAPITAL PROTECTED NOTE 95% CAPITAL PROTECTED NOTE	14-Dec-2012	USD	3,450.000	\$3,450.000	€ 2,530.810
MTN09163	XS0334885729	JPY/AUD & JPY/EUR CHOOSER FX TARNs NOTE	14-Dec-2037	JPY	100,000.000	\$938.835	€ 716.794
MTN09559	XS0334918322	100% CAPITAL PROTECTED NOTES LINKED TO A BASKET	10-Jan-2012	USD	4,100.000	\$4,100.000	€ 3,007.629
MTN09183	XS0334921896	2 YEARS JAPAN BASKET	14-Dec-2009	USD	1,000.000	\$1,000.000	€ 733.568
MTN09185	XS0334922860	2 YEAR HKD HK BASKET	14-Dec-2009	HKD	21,860.000	\$2,803.340	€ 2,064.777
MTN09188	XS0334923322	LEHMAN BROTHERS 1 YEAR HKD DAILY ACCRAUL COUPON	8-Dec-2008	HKD	23,050.000	\$2,955.947	€ 2,177.178

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MTN09200	XS0335070032	LEHMAN COMPASS NOTES	28-Dec-2020	EUR	5,000,000	\$6,961,185	€ 5,000,000
MTN09187	XS0335080346	2 YEAR HK BASKET DAILY ACCRUAL CALLABLE ELN	14-Dec-2009	USD	5,350,000	\$5,350,000	€ 3,924,589
MTN09199	XS0335127089	CREED OFFICE INVESTMENT GROUP-ELN	18-Dec-2008	JPY	100,350,000	\$942,121	€ 719,303
MTN09191	XS0335137120	TWIN WIN NOTES ON WTI CRUDE OIL	7-Feb-2011	EUR	9,000,000	\$12,530,133	€ 9,000,000
MTN09197	XS0335143102	1 YEARS CHINA LIFE INSURANCES	5-Jan-2009	NZD	1,800,000	\$1,165,405	€ 839,670
MTN09186	XS0335143284	2 YEAR H SHARES BOOSTER ELN	17-Dec-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09189	XS0335143441	2 YEAR H-SHARES BOOSTER ELN QUANTOED IN AUD	17-Dec-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09195	XS0335143524	2 YEAR H SHARES BOOSTER ELN	22-Dec-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09196	XS0335143797	A 26 MONTH CALLABLE ELN ON H-SHARES	22-Feb-2010	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09210	XS0335150818	CAPITAL PROTECTED ASIAN NOTES	16-Jan-2012	EUR	3,196,000	\$4,449,589	€ 3,196,000
MTN09209	XS0335151113	CAPITAL PROTECTED ASIAN NOTES	16-Feb-2012	EUR	3,106,000	\$4,324,288	€ 3,106,000
MTN09206	XS0335156005	CALLABLE ZERO COUPON CLN	18-Dec-2034	EUR	43,000,000	\$59,866,191	€ 43,000,000
MTN09171	XS0335156773	2 YEARS HK BASKET	14-Dec-2009	USD	3,150,000	\$3,150,000	€ 2,310,739
MTN09214	XS0335226659	CAPITAL PROTECTED NOTE LINKED TO DJ EUROSTOXX 50	31-Jan-2010	EUR	37,740,000	\$52,543,024	€ 37,740,000
MTN09235	XS0335243159	10 YEARS AUTOREDEEMER WORST OF NOTES	18-Dec-2017	EUR	700,000	\$974,566	€ 700,000
MTN09213	XS0335344932	A 26 MONTH CALLABLE ELN ON H-SHARES	23-Feb-2010	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09212	XS0335345665	A 26 MONTH CALLABLE ELN ON H-SHARES	23-Feb-2010	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09215	XS0335346556	REVERSE CONVERTIBLE NOTE	18-Dec-2008	EUR	1,250,000	\$1,740,296	€ 1,250,000
MTN09224	XS0335352877	BONUS CERTIFICATE PLUS	4-Jan-2013	USD	3,300,000	\$3,300,000	€ 2,420,775
MTN09198	XS0335387584	2 YEAR HK BASKET	17-Dec-2009	HKD	27,000,000	\$3,462,497	€ 2,550,273
MTN09222	XS0335394879	USD/JPY CALLABLE REVERSE PRDC NOTE	21-Dec-2032	JPY	430,000,000	\$4,036,990	€ 3,082,216
MTN09225	XS0335528666	AUTO REDEEMER NOTE	19-Dec-2011	EUR	5,040,000	\$7,016,874	€ 5,040,000
MTN09241	XS0335576475	2 YEARS EQUITY LINKED SWAP IN RELATION	21-Dec-2009	EUR	23,450,000	\$32,647,958	€ 23,450,000
MTN09230	XS0335621875	CALLABLE NOTE ON NIKKEI225	21-Dec-2037	JPY	100,000,000	\$938,835	€ 716,794
MTN09190	XS0335622253	JPY/AUD & JPY/USD CHOOSER FX TRANS NOTE	18-Dec-2037	JPY	150,000,000	\$1,408,252	€ 1,075,192
MTN09233	XS0335622501	CORPORATE CREDIT LINKED NOTES	26-Sep-2012	USD	10,000,000	\$10,000,000	€ 7,335,681
MTN09226	XS0335623061	2 YEARS HK BASKET	21-Dec-2009	USD	3,600,000	\$3,600,000	€ 2,640,845
MTN09227	XS0335623491	1 YEAR HK BASKET 0939 HK	19-Dec-2008	USD	2,750,000	\$2,750,000	€ 2,017,312
MTN09228	XS0335623731	2 YRS BOOSTER ELN	24-Dec-2009	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09229	XS0335624036	A 26 MONTHS CALLABLE EQUITY LINKE	24-Feb-2010	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09240	XS0335742663	LEH BRO 1 YEAR USD	12-Dec-2008	USD	2,480,000	\$2,480,000	€ 1,819,249
MTN09236	XS0335742747	LB 2 YRS HKD ALL WEATHER CPN DLY CALLABLE ELN	30-Dec-2009	HKD	58,200,000	\$7,463,605	€ 5,497,256
MTN09237	XS0335743042	LB 2 YRS USD ALL WEATHER CPN DLY CALLABLE ELN	30-Dec-2009	USD	4,360,000	\$4,360,000	€ 3,198,357
MTN09238	XS0335743125	2YRS HKD ALL WEATHER CPN DLY CALLBLE ELN	30-Dec-2009	HKD	12,100,000	\$1,551,712	€ 1,142,900
MTN09239	XS0335743398	2 YRS HKD BAKSET DAILY ACC CALLB NOTE	21-Dec-2009	HKD	20,060,000	\$2,572,507	€ 1,894,759
MTN09242	XS0335758586	2 YRS EQUITY LINKED NOTE ON IBLEX 35	21-Dec-2009	EUR	945,000	\$1,315,664	€ 945,000
MTN09252	XS0335964648	CPU+ ON THE DJ EURO STOXX 50 INDEX	24-Jan-2011	EUR	4,234,000	\$5,894,731	€ 4,234,000
MTN09249	XS0335971858	2 YR MTHLY HK BASKET DAILY ACC CALL ELN	21-Dec-2009	USD	1,750,000	\$1,750,000	€ 1,283,744
MTN09248	XS0335972070	A 26 MTH CALL ELN ON H SHARES	25-Feb-2010	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09278	XS0336019966	EUR CAPITAL PROTECTED NOTE 100% PROTECTED NOTE	28-Dec-2009	EUR	1,415,000	\$1,970,015	€ 1,415,000
MTN09277	XS0336020143	EUR CAPITAL PROTECTED NOTE 100% CAPITAL PROTECTED	28-Dec-2009	EUR	700,000	\$974,566	€ 700,000
MTN09262	XS0336025027	10YR FTSE XINOI INDEX LINKED NOTE	10-Jan-2018	EUR	20,000,000	\$27,844,740	€ 20,000,000
MTN09259	XS0336050058	AUTOCALLABLE MEMORY COUPON NOTES LINKED TO BASKET	20-Dec-2010	USD	3,000,000	\$3,000,000	€ 2,200,704
MTN09256	XS0336050215	EUR FX BASKET LINKED NOTE	21-Dec-2009	EUR	1,875,000	\$2,610,444	€ 1,875,000
MTN09203	XS0336129589	ONE YEAR VEB LINKED NOTES	14-Dec-2008	USD	1,000,000	\$1,000,000	€ 733,568
MTN09202	XS0336130835	SELFUNDED VEB PORTFOLIO NOTE	14-Dec-2008	USD	94,600,000	\$94,600,000	€ 69,395,540
MTN09265	XS0336151088	OPPORTUNITY NOTE IN EUR	29-Jul-2009	EUR	10,000,000	\$13,922,370	€ 10,000,000
MTN09263	XS0336192868	USD/JPY CALLABLE PRDC NOTE	27-Dec-2032	JPY	190,000,000	\$1,783,786	€ 1,361,910
MTN09194	XS0336192942	USD SUPERBALL NOTE	18-Dec-2037	USD	1,700,000	\$1,700,000	€ 1,247,066
MTN09268	XS0336218176	7YR AUTOREDEEMABLE ELN TO MERRILL LYNCH & CITIGRP	21-Dec-2014	USD	1,500,000	\$1,500,000	€ 1,100,352
MTN09245	XS0336248322	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	14-Dec-2017	USD	2,400,000	\$2,400,000	€ 1,760,563
MTN09261	XS0336249569	26 MONTH CALLABLE ELN ON H SHARES	25-Feb-2010	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09272	XS0336249643	1 YEAR US BASKET	22-Dec-2008	USD	1,800,000	\$1,800,000	€ 1,320,423
MTN09273	XS0336249726	2 YEARS CITI GROUP INC ACCRUAL CALLABLE	14-Dec-2009	USD	1,000,000	\$1,000,000	€ 733,568
MTN09260	XS0336250146	2 YR US BASKET DAILY ACCRUAL CALLABLE EQL	21-Dec-2009	USD	1,000,000	\$1,000,000	€ 733,568
MTN09250	XS0336250229	2 YEAR USD HK BASKET DAILY ACCRUAL CALLABLE ELN	21-Dec-2009	USD	3,380,000	\$3,380,000	€ 2,479,460
MTN09274	XS0336250732	LEHMAN BROTHERS 1 YEARS	15-Dec-2008	HKD	20,800,000	\$2,667,405	€ 1,964,655
MTN09291	XS0336320022	NOTE CERTI ON HANG SENG COMPOSITE PROPERTY AND	21-Dec-2012	USD	5,000,000	\$5,000,000	€ 3,667,840
MTN09266	XS0336336531	VEB PORTFOLIO NOTE	20-Dec-2008	USD	9,500,000	\$9,500,000	€ 6,968,897
MTN09267	XS0336336960	VEB NOTES	20-Dec-2008	USD	1,500,000	\$1,500,000	€ 1,100,352
MTN09292	XS0336373575	15 NC1 USD RANGE ACCRUAL	24-Dec-2022	USD	1,060,000	\$1,060,000	€ 777,582
MTN09298	XS0336408462	JPY/AUD FX TARNIS NOTE	21-Dec-2037	JPY	50,000,000	\$469,417	€ 358,397
MTN09251	XS0336409353	JPY/AUD & JPY/USD CHOOSER FX TRANS SWAP	21-Dec-2037	JPY	100,000,000	\$938,835	€ 716,794
MTN09297	XS0336410013	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL SWAP	7-Jan-2018	USD	4,270,000	\$4,270,000	€ 3,132,336
MTN09279	XS0336414437	2YR HSBC HLDGS PLC DLY ACCRL CALLABLE ELN	24-Dec-2009	USD	2,100,000	\$2,100,000	€ 1,540,493
MTN09280	XS0336414601	2YR HSBC HLDGS PLC DLY ACCRL CALLABLE ELN	24-Dec-2009	HKD	12,500,000	\$1,603,008	€ 1,180,682
MTN09281	XS0336414866	1 26 MONTH CALL ELN ON H SHARES	1-Mar-2010	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09282	XS0336414940	1.5 YR SINGAPORE BASKTE DAILY ACCRUAL ELN	24-Jun-2009	SGD	2,050,000	\$1,417,686	€ 1,027,672
MTN09283	XS0336415327	2 YEAR SINGAPORE BASKET DAILY ACCRUAL ELN	24-Jun-2009	SGD	1,350,000	\$933,598	€ 676,760
MTN09284	XS0336415913	2YR USD HK BASKT DAILY ACCRUAL CALLABLE ELN	17-Dec-2009	USD	2,060,000	\$2,060,000	€ 1,511,150
MTN09285	XS0336416051	2YR HSBC HLDGS PLC DLY ACCRL CALLBLE ELN	24-Dec-2009	USD	1,500,000	\$1,500,000	€ 1,100,352
MTN09287	XS0336416309	2YR HK BSKT DLY ACCRL CALLBLE ELN	24-Dec-2009	USD	1,000,000	\$1,000,000	€ 733,568
MTN09288	XS0336416564	2YR HK BSKT DLY ACCRL CALLABLE ELN	24-Dec-2009	USD	1,300,000	\$1,300,000	€ 953,638
MTN09295	XS0336416721	2 YR US BASKET DAILY ACC CALL ELN	24-Dec-2009	USD	20,000,000	\$20,000,000	€ 14,671,362
MTN09305	XS0336556146	10NC6M CRA LEHMAN	27-Dec-2017	USD	8,000,000	\$8,000,000	€ 5,868,545
MTN09417	XS0336573406	AUTO REDEEMER WORST OF BASKET	24-Dec-2008	USD	2,350,000	\$2,350,000	€ 1,723,885
MTN09289	XS0336616494	2 YR HK BASKET DAILY ACC CALL ELN	24-Dec-2009	NZD	2,000,000	\$1,294,895	€ 932,966
MTN09302	XS0336616577	1.5YR HK BSKT DLY ACCRL CALLABLE ELN	26-Jun-2009	USD	1,650,000	\$1,650,000	€ 1,210,387
MTN09301	XS0336617203	A 26 MONTH CALLABLE EQL NOTE ON H SHARE	4-Mar-2010	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09307	XS0336617625	15NC1 USD RANGE ACCRUAL	24-Dec-2022	USD	2,430,000	\$2,430,000	€ 1,782,570



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN09311	XS0336623433	12 Y NC3M CALLABLE DUAL RANGE NOTE	8-Jan-2020	USD	51.100.000	\$51.100.000	€ 37.485.329
MTN09313	XS0336623516	JPY/AUD FX TARNIS NOTE	8-Jan-2038	JPY	50.000.000	\$469.417	€ 358.397
MTN09317	XS0336633150	BULL CERTI PLUS UBS	5-Jul-2010	CHF	6.681.000	\$5.857.839	€ 4.303.104
MTN09303	XS0336643035	2 YR HK BASKET DAILY ACCRUAL CALLABLE EQL NOTE	29-Dec-2009	USD	1.100.000	\$1.100.000	€ 806.925
MTN09306	XS0336644199	LEHMAN BROTHERS 1 YEAR USD DAILY SEASON COUPON	18-Dec-2008	USD	2.740.000	\$2.740.000	€ 2.009.977
MTN09304	XS0336645089	2 YR USD HK BASKET DAILY ACCRUAL CALLABLE EQL	29-Dec-2009	USD	2.750.000	\$2.750.000	€ 2.017.312
MTN09326	XS0336738769	AUTOREDEEMER WORST OF BASKET NOTE	27-Dec-2009	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN09324	XS0336850762	15YR NC 1YR LEHMAN RANGE NOTE	19-Dec-2022	USD	2.350.000	\$2.350.000	€ 1.723.885
MTN09312	XS0336851653	CALLABLE NOTE ON NIKKEI 225	8-Jan-2038	JPY	60.000.000	\$563.301	€ 430.077
MTN09328	XS0336893499	GAA STRATEGY NOTE	11-Jan-2013	USD	300.000.000	\$300.000.000	€ 220.070.423
MTN09329	XS0336927149	2 YR BOOSTER NOTE ON NIKKEI 225	28-Dec-2009	ISK	100.000.000	\$1.092.359	€ 734.160
MTN09318	XS0336927735	2 YEAR HK BASKET	29-Dec-2009	HKD	10.000.000	\$1.282.406	€ 944.546
MTN09319	XS0336927818	1YR HK BSKT DLY ACCRL CALLABLE ELN	29-Dec-2008	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN09320	XS0336927909	2 YEAR USD HK BASKET	29-Dec-2009	USD	3.190.000	\$3.190.000	€ 2.340.082
MTN09321	XS0336928030	LEH BRO 1 YEARS HKD DAILY	19-Dec-2008	HKD	29.100.000	\$3.731.803	€ 2.748.628
MTN09322	XS0336928113	A 26 MONTH CALLABLE ELN NOTE ON GLOBAL BANKS	4-Mar-2010	AUD	15.000.000	\$11.909.119	€ 7.985.094
MTN09323	XS0336930440	A 26 MONTH CALLABLE EQUITY LINKED NOTES ON GLOBAL	4-Mar-2010	AUD	15.000.000	\$11.909.119	€ 7.985.094
MTN09389	XS0336931331	CAPITAL PROTECTED NOTE	15-Feb-2013	USD	6.952.000	\$6.952.000	€ 5.099.765
MTN09390	XS0336943427	CAPITAL PROTECTED NOTE	15-Feb-2013	EUR	2.912.000	\$4.054.194	€ 2.912.000
MTN09338	XS0336951107	3Y EUR WORST OF CALLB BARRIER REVERSE CONVERTIBLE	21-Dec-2010	EUR	1.773.000	\$2.468.436	€ 1.773.000
MTN09276	XS0336952337	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	3-Jan-2018	USD	8.520.000	\$8.520.000	€ 6.250.000
MTN09316	XS0337137623	2YR HK BSKT DLY ACCRL CALLBLE ELN	29-Dec-2009	USD	5.700.000	\$5.700.000	€ 4.181.338
MTN09290	XS0337312994	USD AUTOREDEEMER WORST OF NOTE	14-Dec-2012	USD	1.000.000	\$1.000.000	€ 733.568
MTN09343	XS0337385875	AUTOCALLABLE MEMORY CPN LINKED TO BASKET OF SHARES	21-Dec-2009	USD	950.000	\$950.000	€ 696.890
MTN09340	XS0337388382	AUTOREDEEMER NOTE	22-Dec-2012	EUR	10.473.000	\$14.580.898	€ 10.473.000
MTN09333	XS0337406036	1YR USD DAILY ACC ALL SEASON COUPON AUTO CALL NOTE	22-Dec-2008	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN09341	XS0337407943	LEVERAGED AIRBAG ON S&P GSCI PRECIOUS METAL	28-Jun-2009	USD	700.000	\$700.000	€ 513.498
MTN09388	XS0337408248	CAPITAL PROTECTED NOTE	29-Jun-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN09331	XS0337413917	A 26 MONTH CALLABLE ELN ON H-SHARES QUANTOED IN AU	5-Mar-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09342	XS0337437007	USD FX LINKED NOTE	30-Jan-2011	USD	1.083.000	\$1.083.000	€ 794.454
MTN09357	XS0337488091	COMMODITY BASKET LINKED NOTES	11-Jan-2010	USD	16.680.000	\$16.680.000	€ 12.235.915
MTN09359	XS0337488505	3 YRS AUTO REDEEMABLE EQUITY LINKED NOTE	4-Jan-2011	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN09330	XS0337553092	2 YR HK BASKET DAILY ACC CALLB ELN	29-Dec-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN09332	XS0337553175	2 YRS GLOBAL BASKET DAILY ACCR CALLB ELN	29-Dec-2009	USD	1.100.000	\$1.100.000	€ 806.925
MTN09351	XS0337553258	1 YR US BASKET DLY ACC CALLABEL ELN	29-Dec-2008	USD	1.000.000	\$1.000.000	€ 733.568
MTN09353	XS0337553415	2 YEARS HK BASKET 0857	4-Jan-2010	USD	3.050.000	\$3.050.000	€ 2.237.383
MTN09356	XS0337553688	2 YR USD HK BASKET DAILY ACCR CALLB ELN	31-Dec-2009	USD	2.110.000	\$2.110.000	€ 1.547.829
MTN09354	XS0337553761	1 YEAR HK BASKET	31-Dec-2008	USD	1.200.000	\$1.200.000	€ 880.282
MTN09358	XS0337617327	1YR USD CALLABLE NOTE LINKED TO HK BASKET	28-Dec-2008	USD	1.750.000	\$1.750.000	€ 1.283.744
MTN09364	XS0337763576	7.5% COMMODITY GARANT PLUS NOTE	15-Feb-2013	EUR	345.000	\$480.322	€ 345.000
MTN09369	XS0337869720	NIKKEI LINKED AUD NOTE	9-Jan-2015	AUD	1.000.000	\$793.941	€ 532.340
MTN09365	XS0337877582	26 MNTH CALLABLE ELN ON HK SHARE BASKET	9-Mar-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09383	XS0337915267	NIKKEI LINKED AUD NOTE	9-Jan-2015	AUD	5.000.000	\$3.969.706	€ 2.661.698
MTN09382	XS0337915853	NIKKEI LINKED AUD NOTE	9-Jan-2015	AUD	5.200.000	\$4.128.495	€ 2.768.166
MTN09378	XS0337916406	CALLABLE NOTE ON NIKKEI 225	11-Jan-2028	JPY	100.000.000	\$938.835	€ 716.794
MTN09437	XS0338049462	3 YEAR 8% USD ENHANCED RETURN NOTE ON MULTI INDICE	31-Dec-2010	USD	2.100.000	\$2.100.000	€ 1.540.493
MTN09429	XS0338049975	3 YEAR GBP MULTI ASSET SWAP	14-Jan-2011	GBP	1.500.000	\$2.625.900	€ 1.929.881
MTN09392	XS0338056590	USD FX LINKED NOTE	13-Jan-2011	EUR	1.500.000	\$2.088.356	€ 1.500.000
MTN09398	XS0338069494	NIKKEI LINKED AUD NOTE	9-Jan-2015	AUD	650.000	\$516.062	€ 346.021
MTN09391	XS0338071987	100 CAPITAL PROTECTED NOTE ON AGRI COMM	28-Dec-2010	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN09397	XS0338072019	COMMODITY BASKET LINKED NOTES	27-Dec-2009	USD	1.815.000	\$1.815.000	€ 1.331.426
MTN09384	XS0338076515	2 YEARS HK BASKET DAILY ACCRUAL	4-Jan-2010	HKD	12.500.000	\$1.603.008	€ 1.180.682
MTN09385	XS0338076606	2 YEARS HK BASKET	4-Jan-2010	HKD	8.000.000	\$1.025.925	€ 755.637
MTN09395	XS0338078131	COMMODITY BASKET LINKED NOTES	27-Dec-2009	USD	3.818.000	\$3.818.000	€ 2.800.763
MTN09439	XS0338082752	GLOBAL PODIUM NOTE	10-Jan-2011	CZK	113.900.000	\$6.438.638	€ 4.652.778
MTN09387	XS0338084378	A 26 MONTH CALLABLE ELN	11-Mar-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09446	XS0338138307	100% CAP PROTECTED NOTES LINKED TO HSCEI INDEX	11-Jan-2013	EUR	7.830.000	\$10.901.216	€ 7.830.000
MTN09349	XS0338307936	10Y NC3M CALLABLE DUAL RANGE ACCRUAL NOTE	28-Dec-2017	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN09411	XS0338316093	3YR CAPITAL PROTECTED NOTE LINKED TO THE LEHMAN	31-Dec-2010	CHF	5.000.000	\$4.383.954	€ 3.220.404
MTN09409	XS0338329740	1 YR HK BASKET DAILY ACC CALLABLE ELN	5-Jan-2009	USD	1.150.000	\$1.150.000	€ 843.603
MTN09406	XS0338330672	LEHMAN BRO 1 YEAR HKD	31-Dec-2008	HKD	18.300.000	\$2.346.804	€ 1.728.519
MTN09408	XS0338330755	2 YR HK BASKET DAILY ACC CALLABLE ELN	4-Jan-2010	USD	2.450.000	\$2.450.000	€ 1.797.242
MTN09430	XS0338464950	7 YR AUTOREDEEMABLE EQUITY LINKED NOTE TO UBS AND	31-Jan-2015	USD	1.000.000	\$1.000.000	€ 733.568
MTN09426	XS0338465098	7 YEARS AUTOREDEEMABLE EQUITY LINKED NOTE	31-Jan-2015	EUR	4.815.000	\$6.703.621	€ 4.815.000
MTN09425	XS0338465171	7 YEARS AUTOREDEEMABLE EQUITY	31-Jan-2015	USD	1.000.000	\$1.000.000	€ 733.568
MTN09424	XS0338465254	7 YEARS AUTOREDEEMABLE EQUITY	31-Jan-2015	EUR	3.650.000	\$5.081.665	€ 3.650.000
MTN09427	XS0338483588	AGRICULTURAL LINKED NOTE	15-Feb-2011	EUR	2.608.000	\$3.630.954	€ 2.608.000
MTN09428	XS0338483828	COMMODITY STRUCTURED SOLUTION	15-Feb-2011	USD	3.066.000	\$3.066.000	€ 2.249.120
MTN09435	XS0338524795	1 YEAR TWD NOTE LINKED TO A BASKET OF 5	5-Jan-2009	USD	1.539.504	\$1.539.504	€ 1.129.331
MTN09434	XS0338525099	1 YEAR HK BASKET	7-Jan-2009	USD	1.100.000	\$1.100.000	€ 806.925
MTN09418	XS0338525172	2 YEARS USD HK BASKET	4-Jan-2010	USD	580.000	\$580.000	€ 425.469
MTN09436	XS0338526576	1.5 YEAR TWD NOTE	7-Jul-2009	USD	12.802.513	\$12.802.513	€ 9.391.515
MTN09420	XS0338547226	JPY/AUD FX TARN NOTE	19-Jan-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN09432	XS0338547499	AUD CALL KNOCK OUT POWER REVERSE DUAL CURR NOTE	8-Jan-2038	JPY	50.000.000	\$469.417	€ 358.397
MTN09421	XS0338547655	JPY/AUD & JPY/USD CHOOSER FX TARN NOTE	15-Jan-2038	JPY	210.000.000	\$1.971.553	€ 1.505.268
MTN09442	XS0338656787	SECOND TO DEFAULT NOTES	20-Dec-2017	USD	40.000.000	\$40.000.000	€ 29.342.723
MTN09444	XS0338656860	SECOND TO DEFAULT NOTES	20-Dec-2017	USD	30.000.000	\$30.000.000	€ 22.007.042
MTN09443	XS0338657082	SECOND TO DEFAULT	20-Dec-2017	USD	40.000.000	\$40.000.000	€ 29.342.723
MTN09381	XS0338657165	SECOND TO DEFAULT NOTES	20-Dec-2017	USD	40.000.000	\$40.000.000	€ 29.342.723
MTN09368	XS0338675571	JPY/AUD FX TARNIS NOTE	15-Jan-2038	JPY	190.000.000	\$1.783.786	€ 1.361.910

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN09454	XS0338675654	2 YEAR US BASKET	11-Jan-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN09400	XS0338675811	A 26MTH CALLABLE ELN ON GLOBAL BANKS BSKT	11-Mar-2010	AUD	14.000.000	\$11.115.178	€ 7.452.755
MTN09404	XS0338675902	A 26 MTH CALLABLE ELN ON GLOBAL BANKS BSKT	11-Mar-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09440	XS0338676033	2YR GLOBAL BSKT DLY ACCRL CALLBLE ELN	7-Jul-2009	USD	1.300.000	\$1.300.000	€ 953.638
MTN09445	XS0338676116	26 MONTHS H SHRES BASKET	5-Mar-2010	NZD	14.000.000	\$9.064.264	€ 6.530.765
MTN09447	XS0338676207	2 YEARS HK BASKET	11-Jan-2010	USD	2.900.000	\$2.900.000	€ 1.127.347
MTN09448	XS0338676389	2 YEARS HK BASKET	11-Jan-2010	USD	1.650.000	\$1.650.000	€ 1.210.387
MTN09449	XS0338676546	2 YEARS HK BASKET	11-Jan-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN09450	XS0338676629	LB 1YR USD DLY ACCRL ALL SEASON CPN AUTO CALL NT	5-Jan-2009	USD	800.000	\$800.000	€ 586.854
MTN09366	XS0338677270	JPY/AUD & JPY/USD CHOOSER FX TARN NOTE	8-Jan-2038	JPY	840.000.000	\$7.886.214	€ 6.021.074
MTN09452	XS0338684482	AUTOCALLABLE MEMORY COUPON NOTES	4-Jan-2010	USD	2.020.000	\$2.020.000	€ 1.481.808
MTN09453	XS0338684565	DAILY AUTOCALL MEMORY COUPON NOTES LINKED TO BASKE	4-Jan-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN09456	XS0338685299	WTI SWING NOTES	14-Jan-2009	EUR	1.300.000	\$1.809.908	€ 1.300.000
MTN09467	XS0338754525	12NC3M USD STEEPENER RANGE ACCRUAL	10-Jan-2020	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN09460	XS0338764912	2YR HK BASKET DAILY ACCRUAL CALLABLE ELN	11-Jan-2010	USD	1.400.000	\$1.400.000	€ 1.026.995
MTN09461	XS0338765059	2 YR HK BASKET DAILY ACCRUAL CALLABLE EQL	11-Jan-2010	HKD	27.500.000	\$3.526.618	€ 2.597.501
MTN09463	XS0338765133	1 YR HK BASKET DLY ACC CALLABLE ELN	12-Jan-2009	HKD	51.500.000	\$6.604.393	€ 4.864.410
MTN09465	XS0338765307	2YR HKD HK BSKT DLY ACCRL CALLABLE ELN	4-Jan-2010	HKD	10.200.000	\$1.308.055	€ 963.437
MTN09459	XS0338765562	2YR HK BSKT DLY ACCRL CALLBLE ELN	11-Jan-2010	HKD	11.000.000	\$1.410.647	€ 1.039.000
MTN09475	XS0338801110	26 MONTH CALLABLE EQL ON GLOBAL BANK BASKET	16-Jan-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09474	XS0338801383	2 YEARS US BASKET	11-Jan-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN09472	XS0338801623	1 YEAR GLOBAL BASKET	12-Jan-2009	USD	1.600.000	\$1.600.000	€ 1.173.709
MTN09458	XS0338802191	2 YEARS HK BASKET 0386.HK+0857	11-Jan-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN09476	XS0338845596	26 MONTH CALLABLE ELN ON HK SHARE BASKET	19-Mar-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09478	XS0338845752	2 YEARS HK BASKET 0066.HK	18-Jan-2010	USD	9.600.000	\$9.600.000	€ 7.042.254
MTN09479	XS0338845919	2 YEARS HK BASKET	18-Jan-2010	HKD	13.000.000	\$1.667.128	€ 1.227.909
MTN09480	XS0338846057	1 YEARS HK BASKET 2628.HK	16-Jan-2009	USD	1.100.000	\$1.100.000	€ 806.925
MTN09481	XS0338846131	1 YEAR HK BASKET	16-Jan-2009	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN09482	XS0338846214	2 YEARS HK BASKET 0388	16-Jan-2010	HKD	18.500.000	\$2.372.452	€ 1.747.410
MTN09550	XS0338941551	CAPITAL PROTECTED NOTE LINKD TO SX5E	7-Feb-2012	EUR	2.287.000	\$3.184.046	€ 2.287.000
MTN09551	XS0338960262	CAPITAL PROTECTED NOTE	7-Feb-2012	EUR	2.498.000	\$3.477.808	€ 2.498.000
MTN09549	XS0339184615	AUTOREDEEMER NOTE LINKED TO THE	15-Feb-2011	USD	1.000.000	\$1.000.000	€ 733.568
MTN09491	XS0339215351	12NC3M USD DUAL ACCRUAL	15-Feb-2020	USD	2.940.000	\$2.940.000	€ 2.156.690
MTN09490	XS0339221912	LEH MAN 1 YEAR HKD DAILY ACCRUAL	12-Jan-2009	HKD	26.550.000	\$3.404.789	€ 2.507.769
MTN09485	XS0339222050	26 MONTH CALLABLE EQUITY	19-Mar-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09489	XS0339222308	1.5 YRS HK BASKET DAILY ACR CALLB ELN	17-Jul-2009	USD	1.200.000	\$1.200.000	€ 880.282
MTN09492	XS0339237678	2 YRS HKD ALL WEATHER COUPON DLY CALLABLE ELN	25-Jan-2010	HKD	31.300.000	\$4.013.932	€ 2.956.428
MTN09493	XS0339238569	2 YRS HKD DLY ACC COUPON DLY CALLABLE ELN	25-Jan-2010	HKD	20.500.000	\$2.628.933	€ 1.936.319
MTN09495	XS0339239294	26 MONTHS H SHARES BASKET	17-Mar-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN09542	XS0339408238	CAPITAL PROTECTED NOTE	22-Jan-2013	USD	1.700.000	\$1.700.000	€ 1.247.066
MTN09543	XS0339408584	4 YEARS LOOKBACK NOTE	18-Jan-2012	EUR	4.000.000	\$5.568.948	€ 4.000.000
MTN09504	XS0339413311	NOTE CERTI ON CITIGROUP INC	19-Jan-2010	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN09419	XS0339479502	FIXED INCOME DERIVATIVE PRODUCT	18-Jan-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN09422	XS0339479684	USD SUPERBALL NOTE	15-Jan-2038	USD	1.900.000	\$1.900.000	€ 1.393.779
MTN09515	XS0339479841	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	31-Jan-2018	USD	5.200.000	\$5.200.000	€ 3.814.554
MTN09516	XS0339479924	10 YEARS CALLABLE DUAL	31-Jan-2018	USD	1.000.000	\$1.000.000	€ 733.568
MTN09517	XS0339480005	10Y NC3M CALLABLE DUAL	1-Feb-2018	USD	2.100.000	\$2.100.000	€ 1.540.493
MTN09518	XS0339480187	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTES	24-Jan-2018	USD	1.400.000	\$1.400.000	€ 1.026.995
MTN09519	XS0339480344	10Y NC3M CALLABLE NON INVERSION RANGE NOTES	25-Jan-2018	USD	7.250.000	\$7.250.000	€ 5.318.369
MTN09520	XS0339480773	JPY/AUD FX TARNES NOTE	25-Jan-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN09528	XS0339532672	SPGSAGP INDEX LINKED NOTES	18-Jan-2010	USD	1.400.000	\$1.400.000	€ 1.026.995
MTN09527	XS0339532755	SPGSAGP INDEX LINKED NOTES	18-Jul-2009	AUD	150.000	\$119.091	€ 79.851
MTN09529	XS0339537390	3YEAR CAPPED CPU ON A BASKET OF WHEAT AND SOYABEAN	8-Feb-2011	EUR	16.700.000	\$23.250.358	€ 16.700.000
MTN09530	XS0339537804	SHARK NOTE ON GOLD SPOT IN USD 100% CAPITAL	9-Feb-2009	USD	9.923.000	\$9.923.000	€ 7.279.196
MTN09503	XS0339538448	CAPITAL PROTECTED OIL NOTE	15-Feb-2011	USD	2.240.000	\$2.240.000	€ 1.643.192
MTN09533	XS0339559287	AUD CALLABLE AND KNOCK OUT POWER NOTE	25-Jan-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN09526	XS0339559360	26 MONTH CALLABLE EQL NOTE ON HK SHARE BASKET	25-Mar-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09531	XS0339559527	26 MONTH H SHARES BASKET	18-Mar-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN09532	XS0339559790	26 MONTHH SHARES BASKET	18-Mar-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN09497	XS0339559873	2 YRS USD ALL WEATHER COUPON DLY CALLABLE ELN	25-Jan-2010	USD	3.570.000	\$3.570.000	€ 2.618.838
MTN09498	XS0339560020	LEHMAN BROTHERS 2 YEAR HKD	25-Jan-2010	HKD	78.200.000	\$10.028.418	€ 7.386.348
MTN09499	XS0339560293	2 YR USD HK BASKET DAILY ACCRUAL CALLABLE EQL NOTE	18-Jan-2010	USD	2.750.000	\$2.750.000	€ 2.017.312
MTN09500	XS0339560376	2 YR HKD HK BASKET DAILY ACCRUAL CALLABLE EQL	18-Jan-2010	HKD	12.320.000	\$1.579.925	€ 1.163.680
MTN09522	XS0339560889	1 YEAR PETROCHINA ACCRU CALLB ELN	22-Jan-2009	USD	2.300.000	\$2.300.000	€ 1.687.207
MTN09524	XS0339561002	26 MONTH CALLABLE EQUITY LINKED NTOES ON GLOBAL	23-Mar-2010	AUD	7.500.000	\$5.954.560	€ 3.992.547
MTN09554	XS0339677139	100% PRINCIPAL PROTECTED NOTE	11-Jan-2038	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN09484	XS0339760117	1 YR TWD NOTE LINKED TO A BASKET OF 5 GLOBAL SOLAR	16-Jan-2009	USD	36.798.716	\$36.798.716	€ 26.994.363
MTN09535	XS0339762162	LEHMAN BROTHERS 1 YEAR USD DAILY ACCRUAL ALL SEASON	14-Jan-2009	USD	2.420.000	\$2.420.000	€ 1.775.235
MTN09540	XS0339763640	2 YRS HKD DAILY ACCRUAL CALLABLE NOTES	28-Jan-2010	HKD	11.150.000	\$1.429.883	€ 1.053.168
MTN09541	XS0339763996	2 YEAR HKD DAILY ACCRUAL CALLABLE ELN	28-Jan-2010	HKD	26.100.000	\$3.347.081	€ 2.465.264
MTN09547	XS0339764028	3 USD HK BASKET DAILY ACCR CALL ELN	24-Jan-2011	USD	3.740.000	\$3.740.000	€ 2.743.545
MTN09539	XS0339810078	DUTCH POWER NOTES XIII	4-Mar-2014	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN09583	XS0339944943	LOOKBACK NOTE 100% CAPITAL PROTECTED NOTE ON A	24-Jan-2011	USD	17.400.000	\$17.400.000	€ 12.764.085
MTN09555	XS0340031730	SWAP SYNTHETIC CREDIT	22-Jan-2018	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN09546	XS0340050284	10 Y NC3M CALLABLE DUAL	1-Feb-2018	USD	600.000	\$600.000	€ 440.141
MTN09548	XS0340062883	12 Y NC3M CALLABLE NON INVERSION	4-Feb-2020	USD	2.650.000	\$2.650.000	€ 1.943.955
MTN09560	XS0340076321	TWIN WIN NOTES ON WTI CRDUE OIL	7-Mar-2011	EUR	7.200.000	\$10.024.106	€ 7.200.000
MTN09562	XS0340113629	1YR CITIC PACIFIC LTD DAILY ACC CALLABLE ELN	23-Jan-2009	USD	1.600.000	\$1.600.000	€ 1.173.709
MTN09561	XS0340114353	1YR US BASKET DAILY ACC CALLABLE ELN	22-Jan-2009	USD	2.400.000	\$2.400.000	€ 1.760.563
MTN09564	XS0340222750	21NC 3M USD NIN NOTES	23-Jan-2020	USD	2.200.000	\$2.200.000	€ 1.613.850



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN09537	XS0340290757	FTSE DIGITAL RETURN NOTE - 3YR 22% ISSUEII	20-Mar-2011	GBP	350.331	\$613.289	€ 450.731
MTN09565	XS0340291722	10NC6M USD CRA	30-Jan-2018	USD	9,340.000	\$9,340.000	€ 6,851.526
MTN09538	XS0340299386	FTSE DIGITAL RETURN NOTE - 5YR, 47% ISSUEII	20-Mar-2013	GBP	35.466	\$62.087	€ 45.630
MTN09567	XS0340348852	1YEAR KICK-IN REVERSE CONVERTIBLE NOTES	25-Jan-2009	USD	2,000.000	\$2,000.000	€ 1,467.136
MTN09568	XS0340349074	1 YEAR KICK-IN REVERSE CONVERTIBLE NOTES	25-Jan-2009	USD	2,000.000	\$2,000.000	€ 1,467.136
MTN09577	XS0340417251	50/50 SX5E NOTES	5-Mar-2010	EUR	23,009.000	\$32,033.981	€ 23,009.000
MTN09578	XS0340433373	24M USD/CNY BOOSTER	15-Feb-2010	USD	1,628.000	\$1,628.000	€ 1,194.249
MTN09569	XS0340460855	3YR US BASKET DAILY ACC CALLABLE ELN	24-Jan-2011	USD	12,100.000	\$12,100.000	€ 8,876.174
MTN09488	XS0340461150	26 MONTHS H-SHARE BASKET EPRA EUROPE INDEX ELN	16-Mar-2010	NZD	14,000.000	\$9,064.264	€ 6,530.765
MTN09571	XS0340461580	10Y NC3M CALLABLE NON INVERSION RANGE ACCRUAL NOTE	23-Jan-2018	USD	1,000.000	\$1,000.000	€ 733.568
MTN09572	XS0340461747	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	6-Feb-2018	USD	1,850.000	\$1,850.000	€ 1,357.101
MTN09574	XS0340461820	15Y NC3M CALLABLE DUAL RANGE ACCRUAL NOTE	6-Feb-2013	USD	7,300.000	\$7,300.000	€ 5,355.047
MTN09575	XS0340462042	JPY/AUD FX TRANS NOTE	5-Feb-2038	JPY	80,000.000	\$751.068	€ 573.436
MTN09584	XS0340530814	MACRO QUANTITATIVE CURRENCY STRATEGIES PRINCIPAL	28-Jan-2011	USD	1,900.000	\$1,900.000	€ 1,393.779
MTN09576	XS0340592681	15NC3M USD DUAL RANGE NOTE	15-Feb-2023	USD	30,120.000	\$30,120.000	€ 22,095.070
MTN09586	XS0340647840	2 YR H SHARE BASKET VS EUROPEAN STOCK MARKET	29-Jan-2010	AUD	7,000.000	\$5,557.589	€ 3,726.377
MTN09579	XS0340648145	1YR US BASKET DAILY ACCRUAL CALLABLE ELN	23-Jan-2009	USD	2,850.000	\$2,850.000	€ 2,090.669
MTN09580	XS0340648657	3 YEAR TOPIX INDEX BULL NOTE, QUANTOED IN USD	24-Jan-2011	USD	3,000.000	\$3,000.000	€ 2,200.704
MTN09581	XS0340649036	1 YEAR HK BASKET DAILY ACRRUAL CALLABLE ELN	26-Jan-2009	USD	1,300.000	\$1,300.000	€ 953.638
MTN09582	XS0340649200	26 MONTH CALLABLE EQL	29-Mar-2010	AUD	7,000.000	\$5,557.589	€ 3,726.377
MTN09613	XS0340696466	EUR 10 YEARS TARN CPPI PRINCIPAL	21-Jan-2018	EUR	3,800.000	\$5,290.501	€ 3,800.000
MTN09591	XS0340756898	CAPITAL PROTECTED COMMODITY LINKD NT	28-Jul-2009	USD	3,650.000	\$3,650.000	€ 2,677.523
MTN09604	XS0340891240	EMTN ECORELIS 9% 100% CAPITAL PROTECTED NOTES	30-May-2016	EUR	3,000.000	\$4,176.711	€ 3,000.000
MTN09605	XS0340950608	CAPITAL PROTECTED NOTE	25-Jan-2011	CHF	5,000.000	\$4,383.954	€ 3,220.404
MTN09593	XS0341031192	AUD CALLABLE & KNOCK OUT	25-Jan-2038	JPY	150,000.000	\$1,408.252	€ 1,075.192
MTN09573	XS0341031275	10Y NC3M CALLABLE DUAL RANGE ACCRUAL NOTE	6-Feb-2018	USD	1,700.000	\$1,700.000	€ 1,247.066
MTN09592	XS0341031432	2YR CALLABLE AUD QUANTO LIBOR RANGE NOTE	25-Jan-2010	AUD	4,840.000	\$3,842.676	€ 2,576.524
MTN09602	XS0341159589	2 YEAR H-SHARE BASKET VS AMERICAN STOCK MARKET	29-Jan-2010	AUD	8,000.000	\$6,351.530	€ 4,258.717
MTN09594	XS0341160082	2 YEAR USD HK BASKET DAILY ACCRUAL CALLABLE ELN	29-Jan-2010	USD	2,040.000	\$2,040.000	€ 1,496.479
MTN09595	XS0341160249	26 MONTHS H SHARE BASKET EQL	25-Mar-2010	AUD	7,000.000	\$5,557.589	€ 3,726.377
MTN09596	XS0341162708	2 YEAR HK BASKET DAILY ACCRUAL CALLABLE ELN	25-Jan-2010	USD	2,000.000	\$2,000.000	€ 1,467.136
MTN09597	XS0341163342	LB 2 YR ALL WEATHER DAILY CALLABLE EQL	2-Feb-2010	HKD	61,800.000	\$7,925.272	€ 5,837.293
MTN09598	XS0341166105	LEHMAN BROTHERS 2 YEARS USD ALL WEATHER COUPON	2-Feb-2010	USD	4,840.000	\$4,840.000	€ 3,550.469
MTN09599	XS0341168069	26 MONTHS CALLABLE	30-Mar-2010	AUD	7,000.000	\$5,557.589	€ 3,726.377
MTN09614	XS0341175866	1 YEAR US BASKET DAILY ACCRUAL CALLABLE ELN	26-Jan-2009	USD	5,250.000	\$5,250.000	€ 3,851.232
MTN09615	XS0341223427	2 YEARS H SHARES	28-Jan-2010	AUD	8,000.000	\$6,351.530	€ 4,258.717
MTN10280	XS0341338324	CAP PROTECTED ASIA NOTE	21-Feb-2012	EUR	4,328.000	\$6,025.602	€ 4,328.000
MTN10279	XS0341340817	CAP PROTECTED ASIA NOTE	28-Feb-2012	EUR	3,011.000	\$4,192.026	€ 3,011.000
MTN09676	XS0341528965	CAPITAL PROTECTED ELN	7-Apr-2010	EUR	5,588.000	\$7,779.820	€ 5,588.000
MTN09690	XS0341704954	5YR CAPITAL PROTECTED EQUITY LINKED NOTE	9-Apr-2013	EUR	489.000	\$680.804	€ 489.000
MTN09632	XS0341714243	12Y NC3M CALLABLE DUAL	18-Jan-2020	USD	1,560.000	\$1,560.000	€ 1,144.366
MTN09633	XS0341721453	CLIQUE NOTE	1-Apr-2020	EUR	31,475.322	\$43,821.108	€ 31,475.322
MTN09627	XS0341730363	COMMODITY BASKET LINKED SWAP	14-Feb-2010	USD	1,000.000	\$1,000.000	€ 733.568
MTN09631	XS0341731338	1YR HK BSKT VS US PHILADELPHIA HSG INDX	28-Jan-2009	USD	1,300.000	\$1,300.000	€ 953.638
MTN09621	XS0341731411	3YR ELN GLOBAL BASKET	4-Feb-2011	USD	5,000.000	\$5,000.000	€ 3,667.840
MTN09622	XS0341731767	1 YEAR US BASKET DAILY ACCRUAL CALLABLE LEN	2-Feb-2009	USD	6,000.000	\$6,000.000	€ 4,401.408
MTN09628	XS0341732658	2 YR ELN LINKED TO HANG LANG PROPERTIES	1-Feb-2010	USD	2,250.000	\$2,250.000	€ 1,650.528
MTN09629	XS0341733110	LEHMAN BROTHERS 1 YEAR HKD DAILY ACCRUAL CALLABLE	22-Jan-2009	HKD	38,700.000	\$4,962.913	€ 3,655.392
MTN09619	XS0341743184	3 YEARS USD NOTES	19-Jan-2011	USD	12,023.279	\$12,023.279	€ 8,819.894
MTN09618	XS0341745635	3 YEARS USD NOTE LINKED TO ONE SINGLE	19-Jan-2011	USD	2,671.992	\$2,671.992	€ 1,960.088
MTN09620	XS0341769221	3 YEARS HKD LINKED TO ONE SINGLE SHARES	19-Jan-2011	HKD	11,084.427	\$1,421.474	€ 1,046.975
MTN09646	XS0341781432	SWAP LINKED TO THE ISSUANCE	29-Jan-2013	EUR	800.000	\$1,113.790	€ 800.000
MTN09635	XS0341900388	EUR FX LINKED NOTE	15-Feb-2011	EUR	3,599.000	\$5,010.661	€ 3,599.000
MTN09643	XS0341920220	EMERGING AUTOCALLABLE ELN	8-Apr-2016	EUR	50,000.000	\$69,611.850	€ 50,000.000
MTN09665	XS0341922358	EMERGINH AUTOCALLABLE JULY 2008	24-Jun-2016	EUR	47,000.000	\$65,435.139	€ 47,000.000
MTN09640	XS0341923083	6YR NC 6M LEHMAN STEP-UP CALLABLE NOTE	4-Feb-2014	USD	4,000.000	\$4,000.000	€ 2,934.272
MTN09637	XS0342095881	10Y NC3M CALLABLE DUAL RANGE ACCRUAL NOTE	11-Feb-2018	USD	7,500.000	\$7,500.000	€ 5,501.761
MTN09641	XS0342097317	COMMODITY BASKET LINKED NOTES	23-Jan-2010	AUD	28,200.000	\$22,389.144	€ 15,011.978
MTN09644	XS0342097747	15YR NC 3MO LEHMAN RANGE NOTE	31-Jan-2023	USD	8,815.000	\$8,815.000	€ 6,466.403
MTN09718	XS0342098398	100% CAPITAL PROTECTED NOTES LINKED TO A BASKET	29-Aug-2012	CHF	5,000.000	\$4,383.954	€ 3,220.404
MTN09630	XS0342120820	26 MONTH H-SHARE BASKET QUANTOED IN AUD	29-Mar-2010	AUD	8,000.000	\$6,351.530	€ 4,258.717
MTN09649	XS0342144416	DLY AUTOCALLABLE NTS LINKD TO A BSKT	25-Jan-2009	USD	1,700.000	\$1,700.000	€ 1,247.066
MTN09652	XS0342155297	AUD CALLABLE FXLN	12-Feb-2038	JPY	50,000.000	\$469.417	€ 358.397
MTN09653	XS0342155370	AUD CALLABLE DUAL CCY NOTE	29-Jan-2038	JPY	100,000.000	\$938.835	€ 716.794
MTN09757	XS0342194601	10 YEAR SEMI ANNUAL AUTOREDEEMABLE	30-Jan-2018	EUR	3,170.000	\$4,413.391	€ 3,170.000
MTN09645	XS0342225769	CAPITAL PROTECTED ASIAN NOTE	31-Mar-2020	EUR	58,000.000	\$80,749.746	€ 58,000.000
MTN09647	XS0342236295	7 YEARS AUTOREDEEMABLE	29-Jan-2015	EUR	2,530.000	\$3,522.360	€ 2,530.000
MTN09659	XS0342300729	EUR FX BASKET	30-Jan-2010	EUR	1,600.000	\$2,227.579	€ 1,600.000
MTN09642	XS0342303400	2Y USD DENOMINATED ASIAN	1-Feb-2010	USD	3,950.000	\$3,950.000	€ 2,897.594
MTN09660	XS0342303582	EUR FX BASKET LINKED NOTE	30-Jan-2010	EUR	1,800.000	\$2,506.027	€ 1,800.000
MTN09654	XS0342399325	1.5YR US BSKT DLY ACCRL CALLABLE ELN	30-Jul-2009	USD	3,350.000	\$3,350.000	€ 2,457.453
MTN09655	XS0342399598	1 YR US BSKT DLY ACCRL CALLABLE ELN	30-Jan-2009	USD	1,300.000	\$1,300.000	€ 953.638
MTN09656	XS0342399754	LEHMAN BROTHERS 1 YEAR USD DAILY ACCRAUL ALL SEASO	29-Jan-2009	USD	3,030.000	\$3,030.000	€ 2,222.711
MTN09570	XS0342406476	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	23-Jan-2018	USD	3,000.000	\$3,000.000	€ 2,200.704
MTN09678	XS0342406716	CPITAL PROTECTED NOTE	1-Feb-2012	EUR	1,000.000	\$1,392.237	€ 1,000.000
MTN09657	XS0342412284	6Y LEHMAN EUR ZERO CPN NTE	28-Mar-2014	EUR	35,000.000	\$48,728.295	€ 35,000.000
MTN09669	XS0342414819	TOP PROTECT BEST PROFILE 05/2018 NOTE	16-May-2018	EUR	17,400.000	\$24,224.924	€ 17,400.000
MTN09664	XS0342422838	AUTOCALLABLE MEMORY COUPON NOTES LINKED TO A BASKE	31-Jan-2013	USD	3,000.000	\$3,000.000	€ 2,200.704
MTN09534	XS0342489233	12Y NC3 CALLABLE SWAP	28-Jan-2020	USD	51,900.000	\$51,900.000	€ 38,072.183
MTN09666	XS0342489316	EMERGING MKT CORPORATE CLN	21-Dec-2018	USD	151,200.000	\$151,200.000	€ 110,915.493

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN09667	XS0342489589	10NC6M CRA LEHMAN	31-Jan-2018	USD	1,800,000	\$1,800,000	€ 1,320,423
MTN09663	XS0342520094	10Y NC3M CALLABKE TRANSATLANTIC RANGE ACC NOTE	1-Feb-2018	USD	5,000,000	\$5,000,000	€ 3,667,840
MTN09662	XS0342520177	CAPITAL PROTECTED COMMODITY NOTE	31-Jan-2012	USD	1,000,000	\$1,000,000	€ 733,568
MTN09695	XS0342523197	CAPITAL PROTECTD NT 100% PROTECTD	7-Mar-2012	EUR	3,357,000	\$4,673,740	€ 3,357,000
MTN09675	XS0342637872	8 YR AUTOREDEEMABLE EQUITY LINKED NOTE	18-Feb-2016	EUR	36,934,000	\$51,420,881	€ 36,934,000
MTN09679	XS0342733671	EUR ZERO COUPON NOTE 10Y DARTS NOTES	9-Feb-2018	EUR	6,000,000	\$8,353,422	€ 6,000,000
MTN09762	XS0342751905	3YR USD ENHANCED RETURN NOTE ON INDICES	1-Feb-2011	USD	30,250,000	\$30,250,000	€ 22,190,434
MTN09680	XS0342777371	5Y CMS FLOORED 100% PRINCIPAL PROTECTED	3-Mar-2013	EUR	8,250,000	\$11,485,955	€ 8,250,000
MTN09670	XS0342782702	LEHMAN BROTHERS ALPHA NOTE	5-Feb-2010	USD	3,000,000	\$3,000,000	€ 2,200,704
MTN09684	XS0342803128	CREDIT LINKED NOTES	20-Mar-2013	USD	5,000,000	\$5,000,000	€ 3,667,840
MTN09683	XS0342804365	15Y NC6M CALLABLE & AUTO KNOCK OUT DUAL RANGE NOTE	21-Feb-2023	USD	156,160,000	\$156,160,000	€ 114,553,991
MTN09638	XS0342838934	FLOATING RATE NOTES	20-Mar-2013	JPY	1,500,000,000	\$14,082,524	€ 10,751,917
MTN09672	XS0342839155	MEMORY COUPON NOTE	30-Jan-2011	GBP	1,300,000	\$2,275,780	€ 1,672,564
MTN09689	XS0342945002	HUTCHISON WHAMPOA CALLABLE RANGE ACC CLN	20-Mar-2018	USD	18,000,000	\$18,000,000	€ 13,204,225
MTN09691	XS0342945184	USD FX BASKET LINKED NOTE	29-Jan-2010	USD	4,650,000	\$4,650,000	€ 3,411,092
MTN09686	XS0342989398	26 HK BASKET	6-Apr-2010	NZD	7,000,000	\$4,532,132	€ 3,265,382
MTN09671	XS0342989554	LB 1YR USD DLY ACCRL ALL SEASON CPN	29-Jan-2009	USD	1,000,000	\$1,000,000	€ 733,568
MTN09685	XS0342989711	A 26 MONTHS CALLABLE EQUITY LINKED	8-Apr-2010	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09694	XS0343088968	10Y NC3M CALLABLE DUAL RANGE NOTE	25-Jan-2018	USD	5,000,000	\$5,000,000	€ 3,667,840
MTN09696	XS0343090196	CAPITAL PROTECTED NOTE	31-Mar-2012	EUR	299,000	\$416,279	€ 299,000
MTN09699	XS0343197074	15 NC6M CALLABLE & AUTO KNOCK	15-Feb-2023	USD	1,800,000	\$1,800,000	€ 1,320,423
MTN09701	XS0343216809	PRINCIPAL PROTECTED NIKKEI LINKD 30 YR NOTE	5-Feb-2038	JPY	500,000,000	\$4,694,175	€ 3,583,972
MTN09700	XS0343217104	PRINCIPAL PROTECTED NIKKEI LINKD 30YR NT	5-Feb-2038	JPY	500,000,000	\$4,694,175	€ 3,583,972
MTN09739	XS0343530340	TURBO NOTE EQUITY YIELD NOTE	6-Feb-2013	EUR	500,000	\$696,119	€ 500,000
MTN09708	XS0343584602	PRINCIPAL PROTECTED NIKKEI LINKED 30 YR NOTE	5-Feb-2038	JPY	500,000,000	\$4,694,175	€ 3,583,972
MTN09706	XS0343590831	LEHMAN BROTHERS 1-YEAR USD	13-Feb-2009	USD	2,770,000	\$2,770,000	€ 2,031,984
MTN09707	XS0343590914	LEHMAN BROTHERS 1 YEAR HKD	13-Feb-2009	HKD	52,950,000	\$6,790,342	€ 5,001,370
MTN09710	XS0343610530	COMMODITY BASKET LINKED NOTES	29-Jan-2010	USD	1,330,000	\$1,330,000	€ 975,646
MTN09709	XS0343642905	26M HK BASKET	6-Apr-2010	NZD	7,000,000	\$4,532,132	€ 3,265,382
MTN09714	XS0343643036	3 YEARS GLOBAL BASKET	7-Feb-2011	USD	1,000,000	\$1,000,000	€ 733,568
MTN09711	XS0343647706	5 YEARS AUTOREDEEMABLE	12-Feb-2013	EUR	1,370,000	\$1,907,365	€ 1,370,000
MTN09716	XS0343798400	A 26MTH CALLBLE ELN ON H-SHRE BSKT QUANTD IN AUD	15-Apr-2010	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09715	XS0343799044	LEHMAN BROTH 1 YEAR USD DAILY	2-Feb-2009	USD	950,000	\$950,000	€ 696,890
MTN09730	XS0343832191	100% CAPITAL PROTECTED NT LNKD TO MUTUAL FUNDS	20-Feb-2013	EUR	6,000,000	\$8,353,422	€ 6,000,000
MTN09734	XS0343832605	15YR NC 6MO RANGE NOTE	7-Feb-2023	USD	6,540,000	\$6,540,000	€ 4,797,535
MTN10281	XS0343843479	CAPITAL PROTECTED EQUITY LINKED NOTE	28-Mar-2011	EUR	2,000,000	\$2,784,474	€ 2,000,000
MTN09731	XS0343843982	5Y EURIBOR CAPPED AT INFLATION	7-Feb-2013	EUR	2,100,000	\$2,923,698	€ 2,100,000
MTN09717	XS0343872494	CLN-SUN HUNG KAI PROPERTIES LTD	30-Jan-2011	USD	8,000,000	\$8,000,000	€ 5,868,545
MTN09721	XS0343872577	JPY/AUD & JPY/USD CHOOSER FX TRANS NOTE	22-Feb-2038	JPY	100,000,000	\$938,835	€ 716,794
MTN09724	XS0343872734	10Y NC3M CALLABLE TRANSATLANTIC RANGE ACCRAUL NOTE	7-Feb-2018	USD	5,000,000	\$5,000,000	€ 3,667,840
MTN09732	XS0343900022	WORST OF BASKET REVERSE CONVERTIBLE NOTE	15-May-2013	GBP	7,687,000	\$13,456,862	€ 9,889,997
MTN09733	XS0343900451	WORST OF BARRIER REVERSE CONVERTIBLE NOTE	15-May-2013	GBP	2,798,000	\$4,898,179	€ 3,599,871
MTN09745	XS0343900535	WORST OF BARR REVERSE CONVERTIBLE NOTE LNKD TO UKX	15-May-2013	GBP	648,000	\$1,134,389	€ 833,709
MTN09744	XS0344072318	7 YR AUTOREDEEMABLE EQL	28-Feb-2015	EUR	3,000,000	\$4,176,711	€ 3,000,000
MTN09723	XS0344086532	10 NC3M CALLABLE TRANSATLANTIC RANGE ACC NOTE	14-Feb-2018	USD	5,000,000	\$5,000,000	€ 3,667,840
MTN09760	XS0344087183	4 YEARS AUTO CALLAB EQUITY LINKED	8-Feb-2012	USD	2,650,000	\$2,650,000	€ 1,943,955
MTN09742	XS0344087340	7 YR AUTOREDEEMABLE EQUITY LINKED NOTE	28-Feb-2015	EUR	2,898,000	\$4,034,703	€ 2,898,000
MTN09735	XS0344095871	AGRICULTURAL AUTOCALL	15-Feb-2011	USD	3,750,000	\$3,750,000	€ 2,750,880
MTN09727	XS0344101273	A26 MONTH CALLABLE EQUITY	15-Apr-2010	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09728	XS0344101356	LEH BRO 1 YEAR USD ALL WEATHER	19-Feb-2009	USD	3,900,000	\$3,900,000	€ 2,860,915
MTN09729	XS0344101513	LB 1 YR HKD DAILY CALLABLE EQL	19-Feb-2009	HKD	72,600,000	\$9,310,270	€ 6,857,402
MTN09725	XS0344101943	26 M HK BASKET 0728.HK +0857	12-Apr-2010	NZD	7,000,000	\$4,532,132	€ 3,265,382
MTN09726	XS0344102164	LEHMAN BROTHERS 1 YEAR HKD	6-Feb-2009	HKD	9,800,000	\$1,256,758	€ 925,655
MTN09692	XS0344142202	JPY/USD POWER REVERSE	8-Feb-2013	JPY	100,000,000	\$938,835	€ 716,794
MTN09753	XS0344142467	2Y NN CALLABLE AUD FIXED RATE NOTES	20-Feb-2010	AUD	17,907,000	\$14,217,107	€ 9,532,606
MTN09754	XS0344143945	5Y NON CALLABLE AUD FIXED RATE NOTE	31-Jan-2013	AUD	1,000,000	\$793,941	€ 532,340
MTN09755	XS0344144083	4 Y NON CALLABLE AUD FIXED RATE NOTES	20-Feb-2012	AUD	10,606,000	\$8,420,541	€ 5,645,994
MTN09759	XS0344314850	10 Y NC3M CALLABLE LIBOR RANGE	31-Jan-2018	USD	1,500,000	\$1,500,000	€ 1,100,352
MTN09761	XS0344442420	DISCOUNT INDEX NOTE LINKED TO THE DOW JONES STOXX	31-Jan-2012	EUR	2,250,000	\$3,132,533	€ 2,250,000
MTN09763	XS0344460323	EUR DIGITAL NOTE LINKED TO SX5E INDEX	7-Mar-2011	EUR	2,320,000	\$3,229,990	€ 2,320,000
MTN09764	XS0344460752	USD DIGITAL NT	7-Mar-2011	USD	3,990,000	\$3,990,000	€ 2,926,937
MTN10148	XS0344461214	OUTPERFORMANCE BOOSTER NOTE ON BSKT OF SH OF SPX	14-Mar-2011	PLN	3,910,000	\$1,598,610	€ 1,138,946
MTN09769	XS0344485312	AUTOCALLABLE MEMORY COUPON	11-Feb-2013	USD	3,000,000	\$3,000,000	€ 2,200,704
MTN09766	XS0344533657	USD DENOMINATED NOTE	17-Mar-2013	USD	9,699,000	\$9,699,000	€ 7,114,877
MTN09743	XS0344537997	CAPITAL PROTECTED CERTIFICATE WITH 11% PARTICIPATI	1-Feb-2013	USD	280,000	\$280,000	€ 205,399
MTN09771	XS0344549067	10 Y NC3M CALLABLE	25-Feb-2018	USD	4,130,000	\$4,130,000	€ 3,029,636
MTN09756	XS0344549141	A 26 MONTH CALLABLE EQUITY	15-Apr-2010	AUD	7,000,000	\$5,557,589	€ 3,726,377
MTN09772	XS0344556864	95% CAPITAL PROTECTED COMMODITY NOTE	13-Feb-2012	USD	6,600,000	\$6,600,000	€ 4,841,549
MTN09773	XS0344557839	95% CAPITAL PROTECTED COMMODITY NOTE	13-Feb-2012	EUR	4,837,000	\$6,734,250	€ 4,837,000
MTN09774	XS0344576110	AGRICULTURAL COMMODITIES LINKED NOTE	14-Mar-2011	EUR	2,447,000	\$3,406,804	€ 2,447,000
MTN09775	XS0344583249	AGRICULTURAL COMMODITIES LINKED NOTE	14-Mar-2011	HUF	1,348,200,000	\$7,789,320	€ 5,411,632
MTN09722	XS0344829931	10Y NC3M CALLABLE TRANSATLANTIC RANGE ACCRAUL NOTE	15-Feb-2018	USD	8,520,000	\$8,520,000	€ 6,250,000
MTN09720	XS0344830608	CALLABLE NOTE ON NIKKEI225	15-Feb-2038	JPY	100,000,000	\$938,835	€ 716,794
MTN09779	XS0344834691	7 YR AUTOREDEEMABLE ELN	28-Feb-2015	USD	1,100,000	\$1,100,000	€ 806,925
MTN09780	XS0344835078	AUTOCALLABLE MEMORY COUPON NOTES	5-Aug-2009	USD	2,400,000	\$2,400,000	€ 1,760,563
MTN09765	XS0344884019	1.5 YEAR USD/TWD REFERENCED NOTE LINKED	5-Aug-2009	USD	603,715	\$603,715	€ 442,866
MTN09778	XS0344889710	MARQCUS PRINCIPAL PROTECTED NOTES	14-Feb-2011	AUD	5,000,000	\$3,969,706	€ 2,661,698
MTN09786	XS0344960058	10NC3M CRA LEHMAN	12-Feb-2018	USD	2,650,000	\$2,650,000	€ 1,943,955
MTN09813	XS0345003049	3 YR CAPITAL PROTECTED ASIAN NOTE	14-Feb-2011	USD	1,000,000	\$1,000,000	€ 733,568
MTN09809	XS0345061591	5 YEAR RAINBOW NOTE	14-Mar-2013	EUR	1,000,000	\$1,392,237	€ 1,000,000



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MTN09787	XS0345204613	LEVERAGED CERTIFICATE	14-Feb-2013	SEK	25.000.000	\$3.648.467	€ 2.588.367
MTN09835	XS0345205693	10 YR AUTO REDEEMER NOTE	13-Feb-2018	EUR	950.000	\$1.322.625	€ 950.000
MTN09783	XS0345212806	10Y NC3M CALLABLE LIBOR RANGE RANGE ACCRUAL NOTE	19-Feb-2018	USD	4.650.000	\$4.650.000	€ 3.411.092
MTN09784	XS0345213283	10Y NC3M CALLABLE DUAL RANGE ACCRUAL NOTE	11-Feb-2018	USD	4.500.000	\$4.500.000	€ 3.301.056
MTN09788	XS0345213796	BEST OF BASKET NOTE	15-Feb-2013	AUD	5.000.000	\$3.969.706	€ 2.661.698
MTN10064	XS0345215148	7YR AUTOREDEEMABLE EQUITY LINKD NT	28-Feb-2015	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN09785	XS0345278062	1YR HK PRPRTY BASKT/US PHILDPLIA AUTO CALBLE EQ.NT	12-Feb-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN09792	XS0345320799	EUR FX LINKED NOTE	28-Feb-2011	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN09793	XS0345320872	USD FX LINKED NOTE	28-Feb-2011	USD	2.691.000	\$2.691.000	€ 1.974.032
MTN09803	XS0345439250	7 YR AUTOREDEEMABLE EQ LINKD NT TO DTE & FTE	28-Feb-2015	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN09807	XS0345439334	AUTO-REDEEMER WORST OF NOTE LINKED TO A BASKET OF	8-Feb-2014	GBP	2.355.000	\$4.122.663	€ 3.029.913
MTN09800	XS0345439763	15NC6M CRA LEHMAN	14-Feb-2023	USD	2.170.000	\$2.170.000	€ 1.591.843
MTN09814	XS0345445737	100% CAPITAL PROTECTED NOTES	14-Feb-2011	EUR	1.940.000	\$2.700.940	€ 1.940.000
MTN09815	XS0345633811	12Y NC3 CALLABLE LIBOR RANGE ACCRUAL NT	6-Feb-2020	USD	1.000.000	\$1.000.000	€ 733.568
MTN09920	XS0345668528	AGRICULTURE COMMODITIES LINKED NOTES	14-Mar-2011	EUR	6.480.000	\$9.021.696	€ 6.480.000
MTN09821	XS0345680655	USD FX BASKET LINKED NOTE	7-Feb-2011	USD	3.450.000	\$3.450.000	€ 2.530.810
MTN09801	XS0345700198	LB STRUCTURED CREDIT RATING	20-Mar-2010	EUR	6.000.000	\$8.353.422	€ 6.000.000
MTN09820	XS0345791999	1 CITIGROUP INC DAILY ACCRUAL CALLABLE EQ LINKD NOTE	16-Feb-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN09822	XS0345792294	GBP FX BASKET LINKED NOTE 2YR EM BASKET	15-Feb-2010	GBP	770.000	\$1.347.962	€ 990.672
MTN09823	XS0345801970	SEK FX LINKED NOTE	31-Dec-2009	SEK	20.000.000	\$2.918.774	€ 2.070.693
MTN09830	XS0345811397	AUTOCALLABLE MEMORY COUPON NT LINKD BASKET	15-Feb-2012	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN09794	XS0345814791	A 26 MONTH CALLABLE EQUITY LINKED NOTE ON	19-Apr-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09805	XS0345814874	1 YR HKD DLY ACC ALL SESN COUPON AUTO CALL NT	11-Feb-2009	HKD	31.900.000	\$4.090.876	€ 3.013.101
MTN09818	XS0345815178	26M CALLABLE EQ. LINKD NT H-SHARE BASKT QUANTD AUD	19-Apr-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09840	XS0346007080	10Y NC3M CALLABLE DUAL NON-INVERSN ACCRUAL NOTE	18-Feb-2018	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN09841	XS0346007320	95% CAPITAL PROCTD NT OPN AGRI COMMD IN QUANTO EUR	11-Feb-2011	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN09828	XS0346073207	GBP FX BASKET LINKED NOTE	18-Feb-2010	GBP	1.350.000	\$2.363.310	€ 1.736.893
MTN09834	XS0346073975	10Y NC3M CALLABLE DUAL RANGE NOTE	19-Feb-2018	USD	10.800.000	\$10.800.000	€ 7.922.535
MTN09872	XS0346080590	4% LB TREASURY CO RENTE PLUS NTS 2016	15-Feb-2016	EUR	7.500.000	\$10.441.778	€ 7.500.000
MTN09843	XS0346122343	15NC1 USD RANGE ACCRUAL	19-Feb-2023	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN09829	XS0346123150	2 YR US BASKET DLY ACCRUAL CALLABLE EQL NOTE	15-Feb-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN09819	XS0346123408	26M CALLBLE EQ. LINKD NT H-SHRE BASKT QUANTD AUD	19-Apr-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09838	XS0346124638	26M CALLABLE EQ LINKD NT BASKET QUANTOED AUD	22-Apr-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09837	XS0346124984	A 26 M CALLABLE EQ LINKED NOTE ON H SHARE BASKET	22-Apr-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09851	XS0346438061	NON CAPITAL PROTECTED COMMODITY NT	12-Sep-2009	USD	8.765.000	\$8.765.000	€ 6.429.724
MTN09850	XS0346438145	1Y HKD EQ. LINKD COUPN SERIES 16 LINKD TO CHINA	26-Feb-2009	HKD	95.900.000	\$12.298.277	€ 9.058.193
MTN09849	XS0346438228	LEHMAN BROTHERS 1YEAR USD	26-Feb-2009	USD	4.245.000	\$4.245.000	€ 3.113.996
MTN09795	XS0346438657	15Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	20-Feb-2023	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN09796	XS0346438731	18Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	27-Feb-2026	USD	6.150.000	\$6.150.000	€ 4.511.444
MTN09845	XS0346438814	AUD CALLABLE & KNOCK OUT POWER REVERSE DUAL CRNCY	4-Mar-2038	JPY	140.000.000	\$1.314.369	€ 1.003.512
MTN09862	XS0346439200	MEMORY COUPON NOTE	21-Feb-2016	EUR	1.800.000	\$2.506.027	€ 1.800.000
MTN09852	XS0346461634	AGRICULTURAL AUTOCALL PRINCIPAL PROTECTD	18-Mar-2011	USD	9.000.000	\$9.000.000	€ 6.602.113
MTN09861	XS0346466781	7NC6M FIXED CALLABLE LEHMAN	18-Mar-2015	USD	26.370.000	\$26.370.000	€ 19.344.190
MTN09844	XS0346467326	15YR NC 1YR NON INVERSION NOTE	27-Feb-2023	USD	1.650.000	\$1.650.000	€ 1.210.387
MTN09863	XS0346470387	15Y NC6M CALLABLE & AUTO KNOCK OUT DUAL RANGE NOTE	14-Feb-2018	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN09853	XS0346508616	JPY/AUD FX TARNs NOTE	26-Feb-2038	JPY	270.000.000	\$2.534.854	€ 1.935.345
MTN09854	XS0346508707	10Y NC3M CALLABLE DUAL RANGE ACCRUAL NOTE	21-Feb-2018	USD	1.900.000	\$1.900.000	€ 1.393.779
MTN09855	XS0346508962	2Y NON CALLABLE AUD FIXED RATE NOTE	14-Feb-2010	AUD	4.420.000	\$3.509.220	€ 2.352.941
MTN09856	XS0346509002	JPY/AUD FX TARNs NOTE	26-Feb-2038	JPY	500.000.000	\$4.694.175	€ 3.583.972
MTN09866	XS0346650798	CAPPLUS NOTE	10-Feb-2010	CHF	6.320.000	\$5.541.317	€ 4.070.591
MTN09865	XS0346686719	EUR-FX BSKT LINKD NOTE	28-Mar-2013	EUR	1.225.000	\$1.705.490	€ 1.225.000
MTN09867	XS0346687287	LEH INFLATION BASKET	19-Feb-2013	CHF	4.870.000	\$4.269.971	€ 3.136.674
MTN09868	XS0346687360	LEH INFLATION BASKET	19-Feb-2013	EUR	1.570.000	\$2.185.812	€ 1.570.000
MTN09847	XS0346689143	15Y NC3M CALLABLE LIBOR RANGE ACCRUAL NT	4-Mar-2023	USD	3.330.000	\$3.330.000	€ 2.442.782
MTN09848	XS0346689499	CLN- TATA MOTORS LTD	20-Mar-2013	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN09869	XS0346707903	SOFT COMMODITIES LINKED BASKET NOTE	15-Apr-2011	EUR	1.500.000	\$2.088.356	€ 1.500.000
MTN09892	XS0346776460	4 YEAR RAINBOW NOTE	21-Feb-2012	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN09870	XS0346785537	5Y FLOORED AND CAPPED CALLABLE STEEPENER	27-Feb-2013	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN09871	XS0346802050	COPPER LINKD NT PRINCIPAL PROTECTD	27-Feb-2013	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN09893	XS0346821357	4 YEAR RAINBOW NOTE	22-Feb-2012	USD	1.875.000	\$1.875.000	€ 1.375.440
MTN09886	XS0346859084	CAPITAL PROTECTD NT BASKET OF INDICES	18-Mar-2010	USD	1.840.000	\$1.840.000	€ 1.349.765
MTN09874	XS0346879868	USDINR FX LINKED NOTE	20-Feb-2010	USD	1.400.000	\$1.400.000	€ 1.026.995
MTN09969	XS0346881252	10Y CMS FLOORED	3-Mar-2018	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN09884	XS0347006131	DISCOUNT INDEX NOTE LINKED TO DOW JONES EURO STOXX	22-Nov-2013	EUR	15.000.000	\$20.883.555	€ 15.000.000
MTN09777	XS0347016015	FLOATING RATE NOTE- COLLATERAL	18-Feb-2018	EUR	15.000.000	\$20.883.555	€ 15.000.000
MTN09883	XS0347064924	DAX BULL NOTE	29-Oct-2009	EUR	57.150.000	\$79.566.345	€ 57.150.000
MTN09882	XS0347107673	52C6M USD DUAL CALLABLE RANGE	14-Feb-2013	USD	6.000.000	\$6.000.000	€ 4.401.408
MTN09891	XS0347229352	CAD QUANTO FX BASKET LINKED NOTE	26-Feb-2010	CAD	1.000.000	\$927.730	€ 667.067
MTN09890	XS0347259185	USD FX BASKET LINKED NOTE	18-Feb-2011	USD	3.440.000	\$3.440.000	€ 2.523.474
MTN09888	XS0347383274	1Y SWISS BSKT DLY ACCRUAL CALLABLE EQ LINKED NOTE	25-Feb-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN09789	XS0347451295	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	20-Feb-2018	USD	2.500.000	\$2.500.000	€ 1.833.920
MTN09901	XS0347451618	WORST OF BSKT KICK IN REVERSE CONVERTIBLE NOTES	17-Feb-2009	USD	140.000	\$140.000	€ 102.700
MTN09898	XS0347452426	MAGNUM NOTE 100% PROCTD LINKD NT	28-Feb-2011	USD	1.280.000	\$1.280.000	€ 938.967
MTN09894	XS0347452855	15NC1 USD RANGE ACCRUAL	25-Feb-2023	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN09904	XS0347683400	OIL WEDDING CAKE NOTES	14-Mar-2010	USD	2.996.000	\$2.996.000	€ 2.197.770
MTN09905	XS0347689274	15NC 12M CRA LEHMAN 100% PROTECTED	27-Feb-2023	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN09907	XS0347694787	USD FX BASKET-LINKED NOTE	26-Feb-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN09912	XS0347768813	10Y NC3M CALLABLE TRANSATLANTIC RANGE ACC NT	11-Mar-2018	USD	9.400.000	\$9.400.000	€ 6.895.540
MTN09914	XS0347769035	AUD CALLABLE & KNOCK OUT POWER REVERSE DUAL CRNCY	5-Mar-2018	JPY	100.000.000	\$938.835	€ 716.794
MTN09896	XS0347785312	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NT	3-Mar-2018	USD	6.220.000	\$6.220.000	€ 4.562.793

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN09915	XS0347790403	USD FX BASKET LINKED NOTE	26-Feb-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN09908	XS0347872128	15NC 3M USD 30S 10S RANGE NT	4-Mar-2023	USD	10.130.000	\$10.130.000	€ 7.431.045
MTN09918	XS0347925264	12NC 3M CRA LEHMAN 100% PROTECTED	27-Feb-2020	USD	3.460.000	\$3.460.000	€ 2.538.146
MTN09943	XS0347938671	10Y AUTOREDEEMABLE NOTE LINKED TO SH OF FORTIS	27-Feb-2018	EUR	500.000	\$696.119	€ 500.000
MTN09916	XS0348072561	3Y US BSKT DLY ACCRUAL CALLABLE EQ LINKED NOTE	28-Feb-2011	USD	1.000.000	\$1.000.000	€ 733.568
MTN09917	XS0348072728	3Y US BSKT DLY ACCRUAL CALLABLE EQUITY LINKED NOTE	28-Feb-2011	USD	1.000.000	\$1.000.000	€ 733.568
MTN09921	XS0348100362	15YR NC 3MO NON-INVERSION NT	27-Feb-2023	USD	5.800.000	\$5.800.000	€ 4.254.695
MTN09919	XS0348299180	OIL WEDDING CAKE NOTES	14-Mar-2010	USD	531.000	\$531.000	€ 389.525
MTN09931	XS0348324988	LB 1Y HKD DLY ACCR ALL SEASON COUPON AUTOCALL NOT	23-Feb-2009	HKD	55.350.000	\$7.098.119	€ 5.228.061
MTN09932	XS0348391235	15YR NC 3MO RANGE NOTE	28-Feb-2023	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN09933	XS0348391409	15YR NC 3MO RANGE NOTE	27-Feb-2023	USD	15.300.000	\$15.300.000	€ 11.223.592
MTN09942	XS0348406876	LB 1Y USD DLY ACCR ALL SEASON COUPON AUTO CALL NT	23-Feb-2009	USD	1.020.000	\$1.020.000	€ 748.239
MTN09936	XS0348407411	1YR HKD HK BASKT DAILY CALLBLD FIXD COUPN NT	2-Mar-2009	HKD	27.720.000	\$3.554.831	€ 2.618.281
MTN09935	XS0348407767	AUTOCALLABLE WORST OF BASKET NOTE	26-Jan-2010	GBP	500.000	\$875.300	€ 643.294
MTN09934	XS0348442756	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	6-Mar-2018	USD	500.000	\$500.000	€ 366.784
MTN09938	XS0348443135	JPY/USD FX TARNs NOTE	26-Feb-2038	JPY	140.000.000	\$1.314.369	€ 1.003.512
MTN09939	XS0348444026	JPY/AUD FX TARNs NOTE	26-Feb-2038	JPY	180.000.000	\$1.689.903	€ 1.290.230
MTN09952	XS0348533984	OUTPERFORMANCE NOTES LINKED TO BSKT OF INDICES	28-Feb-2018	EUR	12.500.000	\$17.402.963	€ 12.500.000
MTN09953	XS0348560524	10 YEARS CLIQUET NOTE LINKED TO DJ EUROSTOXX 50	15-Feb-2018	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN09944	XS0348646919	CAPITAL PROTECTED NOTE	9-Apr-2012	EUR	4.194.000	\$5.839.042	€ 4.194.000
MTN09956	XS0348914606	3Y SPANISH INFLATION NOTES	14-Mar-2011	EUR	2.010.000	\$2.798.396	€ 2.010.000
MTN09955	XS0348919746	AUD 1 YEAR WHEAT MILK BOOSTER NOTES	25-Feb-2009	AUD	2.700.000	\$2.143.641	€ 1.437.317
MTN09958	XS0348934893	10Y USD COMPASS NOTES WITH PERFORMANCE COUPONS	5-Mar-2018	USD	12.500.000	\$12.500.000	€ 9.169.601
MTN09951	XS0348936161	NIKKEI LINKED JPY NOTE- 7 YRS CALLABLE NOTE	4-Mar-2015	JPY	50.000.000	\$469.417	€ 358.397
MTN09959	XS0348936914	EUR FX LINKED NOTE	28-Aug-2009	EUR	1.500.000	\$2.088.356	€ 1.500.000
MTN10021	XS0348974337	CAPITAL PROTECTED EQUITY LINKED NOTE	15-Oct-2010	USD	3.876.000	\$3.876.000	€ 2.843.310
MTN10020	XS0348974410	ISSUANCE OF EMTN LINKED BASKET IN EUR	15-Oct-2010	EUR	3.118.000	\$4.340.995	€ 3.118.000
MTN09967	XS0349054360	CAPITAL PROTECTD NT 100% PROTECTD	4-Mar-2013	USD	2.500.000	\$2.500.000	€ 1.833.920
MTN09954	XS0349092022	15Y NC6M CALLABLE & AUTO KNOCK-OUT DUAL RANGE NT	4-Mar-2023	USD	10.930.000	\$10.930.000	€ 8.017.899
MTN09962	XS0349153931	A26 MNTH CALLABLE EQ LINKED NOTE ON H SH BSKT	7-May-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN09961	XS0349154152	LB 1Y USD DLY ACCRUAL COUPON AUTOCALL NOTE	26-Feb-2009	USD	3.530.000	\$3.530.000	€ 2.589.495
MTN09960	XS0349154400	2 YR HK BASKT DAILY ACRUAL EQ LINKD NT	4-Mar-2010	USD	2.200.000	\$2.200.000	€ 1.613.850
MTN09963	XS0349154582	2YR HKD ALL WEATHER COUPON DAILY CALLABLE ELN	11-Mar-2010	HKD	23.600.000	\$3.026.479	€ 2.229.128
MTN09986	XS0349159623	3Y AUTO CALLABLE EQL NOTE ON KAZKOMMERTSBANK GDR	4-Mar-2011	USD	2.125.000	\$2.125.000	€ 1.558.832
MTN09950	XS0349166164	2Y AUD NOTE LINKED TO BSKT OF 5 SEMICONDUCTORS SHR	26-Feb-2010	AUD	16.034.000	\$12.730.054	€ 8.535.534
MTN09964	XS0349166917	3YR BONUS CERTIFICATE BASKT OF COMMDITY USD	10-Mar-2011	USD	2.193.000	\$2.193.000	€ 1.608.715
MTN09966	XS0349177955	7NC 12M FIXED CALLABLE LEHMAN 100% PROTECTD	4-Mar-2015	USD	3.390.000	\$3.390.000	€ 2.486.796
MTN09971	XS0349279108	AUTO REDEEMER WORST OF BSKT NOTE	3-Mar-2013	GBP	3.000.000	\$5.251.800	€ 3.859.762
MTN10002	XS0349282151	CAPITAL PROTECTED COMMODITY NOTE	4-Mar-2011	EUR	9.000.000	\$12.530.133	€ 9.000.000
MTN09987	XS0349362003	CAPITAL PROTECTED NOTE LINKED TO BSKT OF INDICES	27-Feb-2013	USD	1.300.000	\$1.300.000	€ 953.638
MTN10042	XS0349362268	THE ENHANCEMENT RETURNS PLAN ISSUE 3 5 YR	9-May-2013	GBP	966.479	\$1.691.918	€ 1.243.460
MTN09976	XS0349442458	10 Y NCM CALLABLE DUAL	19-Mar-2018	USD	7.980.000	\$7.980.000	€ 5.853.873
MTN09979	XS0349442532	JPY/USD FX TARNs NOTE	5-Mar-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN09980	XS0349442615	FIXED INCOME DERIVAT	18-Mar-2038	JPY	400.000.000	\$3.755.340	€ 2.867.178
MTN09977	XS0349442888	10Y NC3M CALLABLE LIBOR RANGE NT	11-Mar-2018	USD	2.650.000	\$2.650.000	€ 1.943.955
MTN09993	XS0349498674	MARQCUS LINKED NOTES	5-Mar-2013	EUR	27.025.000	\$37.625.205	€ 27.025.000
MTN09992	XS0349498914	MARQCUS LINKED NOTE	5-Mar-2013	USD	28.100.000	\$28.100.000	€ 20.613.263
MTN09994	XS0349505635	AUTO REDEEMER WORST OF BSKT NOTE LINKED TO BSKT	5-Mar-2013	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN09972	XS0349506104	CREDIT LINKED NOTE	21-Mar-2018	USD	4.500.000	\$4.500.000	€ 3.301.056
MTN09981	XS0349506369	AUTO REDEEMER WORST OF BSKT NOTE LKN TO BSK OF SH	4-Mar-2018	EUR	1.956.000	\$2.723.216	€ 1.956.000
MTN09984	XS0349511872	1YR USD HK BASKT DAILY CALLABLE FIX COUPON ELN	5-Mar-2009	USD	4.280.000	\$4.280.000	€ 3.139.671
MTN09982	XS0349512094	1 YR HKD ALL WEATHER COUPON DLY CALL ELN	5-Mar-2009	HKD	20.500.000	\$2.628.933	€ 1.936.319
MTN09983	XS0349512250	1YR HKD HK BASKT DLY CALLABLE FIXED COUPON	5-Mar-2009	HKD	19.810.000	\$2.540.447	€ 1.871.145
MTN10004	XS0349530823	4%TARGET REDEMPTION EQUITY LINKED NOTE	18-Apr-2016	EUR	1.500.000	\$2.088.356	€ 1.500.000
MTN09988	XS0349550771	LB 1YR USD ALL WEATHER COUPON DAILY CALLABLE ELN	12-Apr-2009	USD	23.805.000	\$23.805.000	€ 17.462.588
MTN10519	XS0349690601	FTSE DIGITAL RETURN NOTE-5 YEAR 45.0%	15-May-2013	GBP	1.158.995	\$2.028.937	€ 1.491.148
MTN09927	XS0349756980	AUD CALLABLE & K/O POWER REVERSE DUAL CCY NOTE	4-Mar-2038	JPY	90.000.000	\$844.951	€ 645.115
MTN10000	XS0349757103	12Y NC3M CALLABLE DUAL RANGE ACCRUAL NT	7-Mar-2020	USD	195.130.000	\$195.130.000	€ 143.141.138
MTN09978	XS0349757368	JPY/AUD FX TARNs NOTE	18-Mar-2038	JPY	290.000.000	\$2.722.621	€ 2.078.704
MTN09999	XS0349757442	15YNC3M CALLABLE LIBOR	19-Mar-2023	USD	4.900.000	\$4.900.000	€ 3.594.484
MTN10019	XS0349809342	CAPITAL PROTECTED NOTE	28-Feb-2011	EUR	1.700.000	\$2.366.803	€ 1.700.000
MTN10033	XS0349842558	3YR ELN ON EUROSTOXX 50	5-Mar-2011	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN10037	XS0349852433	11.75%PA - 2Y WORST OF REVERSE CONVERTIBLE NOTE	1-Mar-2010	EUR	7.000.000	\$9.745.659	€ 7.000.000
MTN09985	XS0349856343	1YR CITIGROUP INC DLY ACCRUAL EQ LINKED NOTE	4-Mar-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN10024	XS0349857317	OPPORTUNITY NOTE + IN USD	22-Sep-2009	USD	6.000.000	\$6.000.000	€ 4.401.408
MTN10018	XS0349904689	15NC3M USD 30S10S RANGE SWAP	25-Mar-2023	USD	4.100.000	\$4.100.000	€ 3.007.629
MTN10012	XS0349908839	2Y SPANISH INFLATION NOTES	15-Mar-2010	EUR	11.730.000	\$16.330.940	€ 11.730.000
MTN10009	XS0349911387	5Y EURO CMS	3-Mar-2023	EUR	55.000.000	\$76.573.035	€ 55.000.000
MTN09924	XS0349924109	3YR USD NT LINKED TO 1 SINGLE SHARE USD VERSION	3-Mar-2011	USD	1.071.000	\$1.071.000	€ 785.651
MTN09925	XS0349924281	3Y USD NOTE LINKED TO ONE SINGLE SHARE	3-Mar-2011	USD	1.612.502	\$1.612.502	€ 1.182.880
MTN10031	XS0350105135	2Y EQUITY LINKED NOTE ON DJ EURO STOXX 50	4-Mar-2010	EUR	800.000	\$1.113.790	€ 800.000
MTN10040	XS0350109475	15YR NC 3MO RANGE NT	10-Mar-2023	USD	4.450.000	\$4.450.000	€ 3.264.378
MTN10014	XS0350115878	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	20-Mar-2018	USD	3.600.000	\$3.600.000	€ 2.640.845
MTN10017	XS0350115951	JPY/AUD FX TARNs NOTE	11-Mar-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10015	XS0350116173	10Y CALLABLE INDEX LINKED NOTE	26-Mar-2018	USD	9.200.000	\$9.200.000	€ 6.748.826
MTN10029	XS0350116330	LB 6M HKD DLY CALLABLE FIXED COUPON AUTO CALL NOTE	16-Sep-2008	HKD	19.000.000	\$2.436.572	€ 1.794.637
MTN10028	XS0350116843	LB 6M HKD DLY CALLABLE FIXED COUPON AUTOCALL NOTE	16-Sep-2008	HKD	7.500.000	\$961.805	€ 708.409
MTN10023	XS0350116926	A26 M CALLABLE EQ LINKED NOTE ON H SHARE BASKET	12-May-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN10006	XS0350117064	26 JAPAN BASKET	26-May-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN09989	XS0350119359	LB 1YR HKD ALL WEATHER COUPON DAILE CALLABLE ELN	12-Mar-2009	HKD	334.850.000	\$42.941.378	€ 31.628.113



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MTN10034	XS0350187604	15YR NC 3MO RANGE NOTE	10-Mar-2023	EUR	3.810.000	\$5.304.423	€ 3.810.000
MTN10030	XS0350192513	JPY/AUD & JPY/USD CHOOSER FX TARNS NOTE	12-Mar-2038	JPY	1.000.000.000	\$9.388.350	€ 7.167.945
MTN10052	XS0350234455	MAGNUM NT 100% PROTECTED ADR	14-Mar-2011	USD	2.750.000	\$2.750.000	€ 2.017.312
MTN10039	XS0350310909	7YR AUTOREDEEMABLE ELN	30-Mar-2015	EUR	1.050.000	\$1.461.849	€ 1.050.000
MTN10038	XS0350312608	5Y SPANISH INFLATION NOTES	3-Apr-2013	EUR	3.150.000	\$4.385.547	€ 3.150.000
MTN10045	XS0350314059	AUTO REDEEMER WORST OF BASKT NT	10-Mar-2013	USD	4.000.000	\$4.000.000	€ 2.934.272
MTN10043	XS0350318399	USD FX BASKT NT	7-Mar-2011	USD	1.000.000	\$1.000.000	€ 733.568
MTN10050	XS0350390406	SPGCAGP "AIR BAG" LINKED NOTE	14-Mar-2011	EUR	7.661.000	\$10.665.928	€ 7.661.000
MTN10054	XS0350394499	PICK UP NOTE LINKED TO DJ EURO STOXX 50	10-Mar-2011	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN10048	XS0350419403	10 Y NCM CALLABLE LIBOR	24-Mar-2018	USD	4.000.000	\$4.000.000	€ 2.934.272
MTN10049	XS0350419742	10Y NC 3M CALLABLE TRANSLANTIC RANG ACC NT	10-Mar-2018	USD	1.000.000	\$1.000.000	€ 733.568
MTN10044	XS0350454905	10NC12M USD 30S10S RANGE NOTE	19-Mar-2018	USD	4.000.000	\$4.000.000	€ 2.934.272
MTN10041	XS0350507959	ZERO COUPON EQUITY NOTES CDX NA IG PO CLN TAP	20-Dec-2017	USD	4.380.000	\$4.380.000	€ 3.213.028
MTN10051	XS0350571377	1YR USD HK BSKT DLY CALLABLE FXD CPN AUTO-CALL ELN	11-Mar-2009	USD	960.000	\$960.000	€ 704.225
MTN10057	XS0350635875	10YB NC6M CALLABLE LIBOR ACCRUAL NT	18-Mar-2018	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN10059	XS0350635958	12Y NC3M CALLABLE DUAL RANGE ACCRUAL NT	28-Mar-2020	USD	6.220.000	\$6.220.000	€ 4.562.793
MTN10063	XS0350764337	15NC12M CRA LEHMAN 100% PROTECTED	12-Mar-2023	USD	2.040.000	\$2.040.000	€ 1.496.479
MTN10078	XS0350817630	4Y AUTO CALLABLE EQL NT ON KAZMUNAIGAS EXPLORATION	12-Mar-2012	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN10069	XS0350847033	95% CAP PROTECTD GOLD LINKD NOTE	12-Mar-2012	USD	6.300.000	\$6.300.000	€ 4.621.479
MTN10070	XS0350847116	INDEX BASKET LINKED NOTE	14-Mar-2011	EUR	4.000.000	\$5.568.948	€ 4.000.000
MTN10053	XS0350892336	EQL NOTE EXCHANGEABLE INTO NIPPON TELEVISION NTK ST	4-Mar-2011	JPY	100.639.000	\$944.834	€ 721.375
MTN10068	XS0350893490	EQL NOTE EXCHANGEABLE INTO NINTENDO CO LTD STOCK	13-Mar-2013	JPY	101.340.000	\$951.415	€ 726.400
MTN10061	XS0350893904	A 26MTH CALLBLE ELN ON H-SHR BSKT QUANTOD IN AUD	17-May-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN10058	XS0350894209	EQL EXCHANGEABLE INTO CHUBU ELECTRIC POWER CO INC	18-Mar-2011	JPY	102.220.000	\$959.677	€ 732.707
MTN10203	XS0350899182	2YR BOOSTER NT ON NIKKEI 225 EUR	13-Mar-2010	EUR	4.650.000	\$6.473.902	€ 4.650.000
MTN10202	XS0350902580	2YR BOOSTER NT ON NIKKEI 225 USD	13-Mar-2010	USD	2.250.000	\$2.250.000	€ 1.650.528
MTN10104	XS0350980206	5 YEARS AUTO REDEEMER NOTE	14-Mar-2013	EUR	930.000	\$1.294.780	€ 930.000
MTN10103	XS0350982830	5YR AUTO REDEEMER NOTE	14-Mar-2013	USD	1.740.000	\$1.740.000	€ 1.276.408
MTN10085	XS0351194005	LBT 2Y NZD FIXED	4-Mar-2010	NZD	6.550.000	\$4.240.781	€ 3.055.465
MTN10071	XS0351201651	LB 1Y HKD DLY ACCRL ALL SEASON COUPON AUTOCALL NT	6-Mar-2009	HKD	40.950.000	\$5.251.454	€ 3.867.915
MTN10075	XS0351261127	10NC3M CRA LEHMAN	13-Mar-2018	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN10100	XS0351261630	10NC3M CRA LEHMAN	13-Mar-2018	USD	2.500.000	\$2.500.000	€ 1.833.920
MTN10088	XS0351271514	15NC 12M CRA LEHMAN	12-Mar-2023	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN10090	XS0351272322	UP NAD OUT GOLD LINKED NOTE	6-Mar-2011	EUR	1.500.000	\$2.088.356	€ 1.500.000
MTN10087	XS0351275341	JPY/AUD & JPY/USD CHOOSER FX TARNS NT	18-Mar-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10086	XS0351275853	7YR FIXED RATE NOTE	12-Mar-2015	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN10106	XS0351358717	10Y NC3M CALLABLE & AUTO KNCK-OUT DUAL RANGE NT	10-Mar-2018	USD	5.630.000	\$5.630.000	€ 4.129.988
MTN10093	XS0351359103	A 26 MONTH CALLABLE EQUITY	19-May-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN10097	XS0351359368	LEH MAN 1 YEAR HKD	23-Mar-2009	HKD	103.050.000	\$13.215.198	€ 9.733.544
MTN10101	XS0351359442	LB 1YR USD ALL WEATHRE CPN DLY ELN	23-Mar-2009	USD	6.670.000	\$6.670.000	€ 4.892.899
MTN10111	XS0351390017	5Y AUTO CALLABLE EQ LINKED NOTE ON DJ EUROSTOXX 50	14-Mar-2013	EUR	5.445.000	\$7.580.730	€ 5.445.000
MTN10112	XS0351439046	USD CALLABLE NT	26-Mar-2018	USD	500.000	\$500.000	€ 366.784
MTN10113	XS0351439475	AUD CALLABLE FX LINKED NOTE	26-Mar-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10115	XS0351506257	SGD BULLISH COMMODITY AUTOCALLABLE NT	11-Mar-2009	SGD	1.940.000	\$1.341.615	€ 972.529
MTN10119	XS0351627806	26M JAPAN BASKET AUTOCALL WITH BONUS COUPON EQL NO	17-May-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN10118	XS0351629687	2 YEARS US BASKET	15-Mar-2010	USD	1.400.000	\$1.400.000	€ 1.026.995
MTN10120	XS0351630347	2Y US BSKT DLY ACCR CALLABLE EQL WITH KNOCKIN MAT	15-Mar-2010	USD	1.100.000	\$1.100.000	€ 806.925
MTN10114	XS0351650964	CALLABLE NT ON NIKKEI225	12-Mar-2038	JPY	400.000.000	\$3.755.340	€ 2.867.178
MTN10150	XS0351766836	CAPITAL PROTECTED NOTE	18-Mar-2013	EUR	3.345.000	\$4.657.033	€ 3.345.000
MTN10130	XS0351779490	EMISSION ALLOWANCES LINKED	10-Dec-2009	USD	340.000	\$340.000	€ 249.413
MTN10133	XS0351857551	10YR NC3M INTEREST LINKED NOTE	1-Apr-2018	USD	5.580.000	\$5.580.000	€ 4.093.310
MTN10131	XS0351859094	A 26 M CALLABLE EQ LNKD NT H-SHRE BASKT AUD	21-May-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN10122	XS0351910897	EM CREDIT LINKED NOTE	21-Mar-2013	USD	4.000.000	\$4.000.000	€ 2.934.272
MTN10136	XS0351979587	SPGCAGP AIR BAG LINKED NOTE	14-Mar-2011	CHF	1.794.000	\$1.572.963	€ 1.155.481
MTN10132	XS0351983779	JPY CALLABLE NOTE	19-Mar-2018	JPY	100.000.000	\$938.835	€ 716.794
MTN10138	XS0351984660	LBIE	18-Mar-2015	USD	750.000	\$750.000	€ 550.176
MTN10134	XS0351984827	12NC3M USD 30S 10S RANGE NOTE	18-Mar-2020	USD	4.310.000	\$4.310.000	€ 3.161.678
MTN10099	XS0352061088	JPY/AUD FX TARNS NOTE	11-Mar-2038	JPY	190.000.000	\$1.783.786	€ 1.361.910
MTN10147	XS0352061245	15Y NC3M CALLABLE LIBOR RANGE ACCRL NOTE	1-Apr-2023	USD	700.000	\$700.000	€ 513.498
MTN10146	XS0352061591	10Y NC3M SGD INDEX LINKED NOTE	28-Mar-2018	SGD	2.000.000	\$1.383.109	€ 1.002.607
MTN10145	XS0352061674	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	18-Mar-2018	USD	1.000.000	\$1.000.000	€ 733.568
MTN10144	XS0352061757	2Y NON CALLABLE AUD FIXED RATE NOTE	31-Mar-2010	AUD	10.500.000	\$8.336.383	€ 5.589.566
MTN10098	XS0352062052	FIXED INCOME DERIVTE PROD. JPY/AUD	19-Mar-2038	JPY	60.000.000	\$563.301	€ 430.077
MTN10151	XS0352062565	CAP PROTECTED NOTE LINKD TO TWO INDICES	9-Oct-2009	CZK	9.550.000	\$539.851	€ 390.114
MTN10073	XS0352088875	1YR TWIN WIN CALLABLE ELN ON USBN VX DLY KNK-IN	13-Mar-2009	CHF	1.250.000	\$1.095.988	€ 805.101
MTN10149	XS0352089410	1YR CITIGROUP INC DAILY ACC CALLBLE EQ LNKD NT	18-Mar-2009	USD	1.100.000	\$1.100.000	€ 806.925
MTN10135	XS0352109465	EUR USD AUTO CALLABLE NT	18-Mar-2011	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN10121	XS0352110554	EURUSD FX LINKED NOTE	7-Jan-2009	USD	7.700.000	\$7.700.000	€ 5.648.474
MTN10105	XS0352111016	10Y NC3M CALLABLE INDEX LINKED NOTE	28-Mar-2018	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN10067	XS0352111289	10YN NC3M CALLABLE LIBOR RANGE	26-Mar-2018	USD	5.560.000	\$5.560.000	€ 4.078.638
MTN10140	XS0352117641	DAILY ACRUAL NT LINKD CITIGROUP INC	18-Mar-2010	USD	4.200.000	\$4.200.000	€ 3.080.986
MTN10152	XS0352310485	6Y CAPITAL PROTECTED NOTE LINKED TO THE LB AREVO	31-Mar-2014	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN10165	XS0352483746	LEHMAN BASKET LINKED NOTES	19-Mar-2012	USD	1.000.000	\$1.000.000	€ 733.568
MTN10166	XS0352549603	HUF FX LINKED NT	18-Mar-2011	HUF	863.500.000	\$4.988.932	€ 3.466.062
MTN10168	XS0352601024	USD/JPY CALLABLE FX LINKED NOTE	26-Mar-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10161	XS0352601370	USD SUPERBALL NOTE	26-Mar-2038	USD	500.000	\$500.000	€ 366.784
MTN10162	XS0352601537	6 YR HKD QUANTO USD CALL & AUTO KO CMS RANGE ACCR.NOTE	11-Apr-2014	HKD	13.990.000	\$1.794.087	€ 1.321.419
MTN10163	XS0352601610	USD CALLABLE FX LINKED NOTE	26-Mar-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10167	XS0352601701	JPY AUD FX LINKED NOTE	26-Mar-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10153	XS0352734924	19NC12M CRA LEHMAN	19-Mar-2018	USD	1.000.000	\$1.000.000	€ 733.568

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN10169	XS0352785751	EUR USD FX LINKED NOTE	4-Apr-2012	EUR	1.160.000	\$1.614.995	€ 1.160.000
MTN10171	XS0352901416	JPY/AUD FX TRANS NT	19-Mar-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10172	XS0352901507	10Y NC3M CALLABLE INDEX LINKED NOTE	27-Mar-2018	USD	3.200.000	\$3.200.000	€ 2.347.418
MTN10173	XS0352901689	10Y NC3M CALLABLE INDEX LINKED NOTE	2-Apr-2018	USD	6.930.000	\$6.930.000	€ 5.083.627
MTN10072	XS0352912371	12 MONTH USD/CNY WATERFALL BOOSTER NOTE	12-Mar-2009	USD	7.380.000	\$7.380.000	€ 5.413.732
MTN10176	XS0352912611	USD FX BASKET LINKED NOTE	23-Feb-2010	USD	31.000.000	\$31.000.000	€ 22.740.610
MTN10184	XS0352970650	CAPITAL PROTECTED COMMODITY NOTE	26-Mar-2011	EUR	4.000.000	\$5.568.948	€ 4.000.000
MTN10192	XS0352980022	AUTOCALLABLE MEMORY CPN NOTE LINKD TO A BSK OF SHR	20-Mar-2014	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN10181	XS0352986813	6 MTHS HKD CALLABLE EQUITY LINKED NOTE	3-Oct-2008	HKD	12.100.000	\$1.551.712	€ 1.142.900
MTN10174	XS0352986904	2Y US BASKET DLY ACCRUAL CALLABLE EQL NOTE	19-Mar-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10182	XS0352987894	2Y US BSKT DLY ACCRUAL CALLABLE EQ LINKED NOTE	22-Mar-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10199	XS0353141137	FTSE DIGITAL RETURN NOTE 5 YEAR, 47 %	24-Jun-2013	GBP	1.376.847	\$2.410.308	€ 1.771.434
MTN10175	XS0353157216	10Y NC3M CALLABLE INDEX LINKED NOTE	3-Apr-2018	USD	17.350.000	\$17.350.000	€ 12.727.406
MTN10194	XS0353157562	5Y NC3M CALLABLE CMS RANGE ACCRUAL NOTE	20-Mar-2013	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN10198	XS0353180895	15YR NC 3MO NON INVERSION NT	27-Mar-2023	USD	1.850.000	\$1.850.000	€ 1.357.101
MTN10196	XS0353180978	15YR NC 3MO RANGE NT	27-Mar-2023	USD	2.500.000	\$2.500.000	€ 1.833.920
MTN10188	XS0353187478	10NC3M CRA LEHMAN	20-Mar-2018	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN10206	XS0353258832	LB REVERSE EXCHANGE NTS LINKD TO A BSKT OF 3 STK	24-Mar-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN10211	XS0353289399	SOFT COMMODITIES LINKED NOTE	8-Apr-2011	PLN	3.600.000	\$1.471.866	€ 1.048.645
MTN10201	XS0353289472	SOFT COMMODITIES LINKED NOTE 100 % CAP PROTECTED	8-Apr-2011	PLN	3.200.000	\$1.308.325	€ 932.129
MTN10216	XS0353289712	2YR HK BSKT DLY ACCRUAL CALLABLE ELN QNTD IN US	25-Mar-2010	USD	1.100.000	\$1.100.000	€ 806.925
MTN10197	XS0353301947	15YRNC 3MO CPI RANGE	17-Mar-2023	USD	8.810.000	\$8.810.000	€ 6.462.735
MTN10214	XS0353348666	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	31-Mar-2018	USD	16.100.000	\$16.100.000	€ 11.810.446
MTN10200	XS0353348740	5Y NC3M CALLABLE INDEX LINKED NOTE	4-Apr-2013	USD	500.000	\$500.000	€ 366.784
MTN10210	XS0353348823	JPY AUD CALLABLE FX LINKED NOTE	26-Mar-2038	JPY	150.000.000	\$1.408.252	€ 1.075.192
MTN10215	XS0353349045	10YR NC3M CALLABLE INDEX LINKED NOTE	31-Mar-2018	USD	3.380.000	\$3.380.000	€ 2.479.460
MTN10186	XS0353349474	6Y NC3M CALLABLE TRANSATLANTIC RANGE ARRCUALNOTE	14-Mar-2014	USD	970.000	\$970.000	€ 711.561
MTN10213	XS0353349631	10Y NC6M CALLABLE ELN	7-Apr-2018	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN10212	XS0353349714	10Y NC6M CALLABLE INDEX LINKED NOTE	14-Apr-2018	USD	1.400.000	\$1.400.000	€ 1.026.995
MTN10219	XS0353382681	2 YR COMMODITY LINKED NOTE	1-Oct-2010	USD	6.870.000	\$6.870.000	€ 5.039.613
MTN10217	XS0353499790	JPY EQUITY LINKED NOTE	26-Mar-2011	JPY	100.000.000	\$938.835	€ 716.794
MTN10227	XS0353507212	LEH BRO REV EXCHANGE NOTE	25-Mar-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN10225	XS0353507485	DAILY AUTOCALLABLE MEMORY COUPN BASKT	25-Mar-2010	USD	600.000	\$600.000	€ 440.141
MTN10223	XS0353507642	7 YR AUTOREDEMABLE ELN TO BARC AND RBS	25-Mar-2015	EUR	900.000	\$1.253.013	€ 900.000
MTN10220	XS0353557233	USD FX BASKET LINKED NOTE	24-Mar-2010	USD	13.000.000	\$13.000.000	€ 9.536.385
MTN10221	XS0353676082	INDEX BASKET LINKED COMMODITY LINKED NOTE	29-Mar-2010	CHF	5.200.000	\$4.559.312	€ 3.349.221
MTN10218	XS0353739187	15NC12M CRA LEHMAN	25-Mar-2023	USD	1.680.000	\$1.680.000	€ 1.232.394
MTN10237	XS0353780900	10NC3M CRA LEH	26-Mar-2018	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN10239	XS0353821860	COMMODITY LINKED BASKET NOTE	23-Mar-2012	USD	14.000.000	\$14.000.000	€ 10.269.953
MTN10183	XS0353823130	18 MONTH USD/CNY WATERFALL BOOSTER NOTE	25-Sep-2009	USD	400.000	\$400.000	€ 293.427
MTN10243	XS0353872939	JPY USD FX LINKED NOTE	26-Mar-2038	JPY	70.000.000	\$657.184	€ 501.756
MTN10231	XS0353873408	10Y NC3M CALLABLE INDEX LINKED NOTE	31-Mar-2018	USD	1.700.000	\$1.700.000	€ 1.247.066
MTN10230	XS0353873663	JPY AUD FX TRANS FX LINKED NOTE	26-Mar-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10229	XS0353875015	10Y NC3M CALLABLE INDEX LINKED NOTE	31-Mar-2018	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN10238	XS0353875106	JPY/AUD DIGITAL NOTE	9-Apr-2038	JPY	120.000.000	\$1.126.602	€ 860.153
MTN10242	XS0353875528	1YR HDFC BANK CALLABLE ELN	26-Mar-2009	USD	1.450.000	\$1.450.000	€ 1.063.674
MTN10241	XS0353875791	1YR US BASKET CALLABLE ELN	26-Mar-2009	USD	1.350.000	\$1.350.000	€ 990.317
MTN10228	XS0353876179	7Y NC3M CALLABLE LIBOR RANGE ACCRUAL NOTE	8-Apr-2015	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN10248	XS0354002577	AGRICULTURAL COMMODITIES LINKD NT	2-May-2011	EUR	7.024.000	\$9.779.073	€ 7.024.000
MTN10249	XS0354043258	EUR DIGITAL NOTE LINKD TO CECEEUR AND RDX INDICES	13-May-2012	EUR	2.599.000	\$3.618.424	€ 2.599.000
MTN10250	XS0354064841	2 YEARS US BASKET	27-Mar-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10244	XS0354065061	2 YR US BASKET CALLABLE ELN	26-Mar-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10278	XS0354190554	CAPITAL PROTECTED ELN	10-Apr-2011	GBP	1.000.000	\$1.750.600	€ 1.286.587
MTN10257	XS0354197054	15YR NC 3MO INTEREST RATE SWAP	3-Apr-2023	USD	5.500.000	\$5.500.000	€ 4.034.624
MTN10256	XS0354225954	LB CREDIT LINKED NOTE	14-Mar-2009	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN10265	XS0354298241	2Y US BASKET DLY ACCRUAL CALLABLE EQ LINKED NOTE	29-Mar-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10247	XS0354310046	AUTOCALLABLE AGRICULTURE COMMODITY LINKED NOTE	30-Mar-2009	USD	500.000	\$500.000	€ 366.784
MTN10259	XS0354316241	JPY AUD FX LINKED NOTE	26-Mar-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10271	XS0354397571	10NC12M USD INTEREST RATE SWAP	1-Apr-2018	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN10273	XS0354397654	7NC12M USD 30S10S RANGE INDEX LINKED NOTE	1-Apr-2015	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN10270	XS0354482928	JPY/AUD FX TARNIS	16-Apr-2038	JPY	440.000.000	\$4.130.874	€ 3.153.896
MTN10272	XS0354483140	JPY/AUD FX LINKED NOTE	26-Mar-2038	JPY	350.000.000	\$3.285.922	€ 2.508.781
MTN10267	XS0354496555	AOTO CALLABLE AND KNOCK OUT	8-Apr-2038	JPY	70.000.000	\$657.184	€ 501.756
MTN10269	XS0354608290	JPY 15YR CAP PRCTD NTS LINKD TO MBAM JANDAKOT FUND	27-Mar-2023	JPY	1.000.000.000	\$9.388.350	€ 7.167.945
MTN10261	XS0354643016	VEF PORTFOLIO NOTE	28-Mar-2009	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN10268	XS0354645227	VEF PORTFOLIO NOTE	28-Mar-2009	USD	500.000	\$500.000	€ 366.784
MTN10316	XS0354826017	HUF DIGITAL NTE LINKD TO CECEEUR AND RDX INDICES	13-May-2012	HUF	501.300.000	\$2.896.296	€ 2.012.202
MTN10283	XS0354856196	MAGNUM NOTE 100% CAPITAL PROTECTED NOTES	4-Apr-2011	USD	1.000.000	\$1.000.000	€ 733.568
MTN10277	XS0354911710	JPY CALLABLE EQUITY LINKED NOTE	8-Apr-2013	JPY	100.000.000	\$938.835	€ 716.794
MTN10290	XS0355133454	BKN B LOOKBACK EQUITY LINKED NOTE	10-Jun-2013	EUR	3.500.000	\$4.872.830	€ 3.500.000
MTN10289	XS0355227942	12Y LEH ZERO NOTES	2-Jun-2020	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN10288	XS0355321455	2Y NON CALLABLE VANILLA FIXED RATE NOTE	31-Mar-2010	AUD	12.010.000	\$9.535.235	€ 6.393.399
MTN10295	XS0355509257	6YNC1Y CALLABLE INTEREST LINKED NOTE	23-Apr-2014	EUR	1.764.000	\$2.455.906	€ 1.764.000
MTN10297	XS0355567453	2YR USD BASKET CALLABLE ELN	6-Apr-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10298	XS0355597104	LB 4YR AUD LOOK-BACK CALL PRINCIPAL NOTE	27-Mar-2012	AUD	1.000.000	\$793.941	€ 532.340
MTN10304	XS0355696114	AUD CALLBLE & KNOCK OUT POWER REVERSE DUAL CURNY	15-Apr-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10301	XS0355694646	2 YR AUD NOTE LINKD TO A BSKT OF 5 AGRCLTRE SHARES	6-Apr-2010	AUD	14.260.000	\$11.321.603	€ 7.591.163
MTN10299	XS0355694729	2Y US BASKET DLY ACCRUAL CALLABLE EQL NOTE	8-Apr-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10300	XS0355694992	2Y NZD NOTE LINKED TO BASKET OF 5 AGRICUTURAL SHRS	6-Apr-2010	NZD	11.680.000	\$7.562.186	€ 5.448.524
MTN10327	XS0355896944	CAPITAL PROTECTED ELN DJ EUROSTOXX 50	7-Jun-2010	EUR	2.945.000	\$4.100.138	€ 2.945.000



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR	
MTN10314	XS0355937482	2 YR HSBC CALLABLE EQUITY LINKED NOTE	9-Apr-2010	USD	900.000	\$900.000	€ 660.211	
MTN10313	XS0356045707	15NC3M CRA LEHMAN INTEREST LINKED NOTE	9-Apr-2023	USD	9.580.000	\$9.580.000	€ 7.027.582	
MTN10317	XS0356065994	2 YR FX LINKED NOTE	4-Apr-2010	USD	30.000.000	\$30.000.000	€ 22.007.042	
MTN10321	XS0356126705	ZERO CPN EQTY NTS CLN	20-Dec-2017	EUR	4.000.000	\$5.568.948	€ 4.000.000	
MTN10324	XS0356202811	2YR US BASKET EQUITY LINKED NOTE	12-Apr-2010	USD	10.000.000	\$10.000.000	€ 7.335.681	
MTN10346	XS0356365360	CAPITAL PROTECTED EQUITY LINKED NOTE	11-Apr-2011	USD	2.000.000	\$2.000.000	€ 1.467.136	
MTN10320	XS0356376300	6Y LEHMAN EUR ZERO	25-Apr-2014	EUR	20.000.000	\$27.844.740	€ 20.000.000	
MTN10322	XS0356376995	EUR FX LINKED NOTE	20-Jun-2011	EUR	7.500.000	\$10.441.778	€ 7.500.000	
MTN10329	XS0356420215	4YR AUD NOTE LINKED TO A HONG KONG INDEX	11-Apr-2012	AUD	2.893.280	\$2.297.094	€ 1.540.208	
MTN10330	XS0356420728	6Y AUD TOTAL RETURN INDEX LINKED NOTE	2-Apr-2014	AUD	7.599.000	\$6.033.160	€ 4.045.249	
MTN10331	XS0356421379	2YR AUD NT LINK TO A FUND	6-Apr-2010	AUD	2.000.000	\$1.587.883	€ 1.064.679	
MTN10332	XS0356421882	2YR NZD LINK TO A FUND	6-Apr-2010	NZD	2.000.000	\$1.294.895	€ 932.966	
MTN10328	XS0356422344	2YR AUD NOTE LINKED TO A BASKET OF 5 GLOBAL SHARES	6-Apr-2010	AUD	2.000.000	\$1.587.883	€ 1.064.679	
MTN10337	XS0356443852	AUD 1.5 YR WHEAT MILK BOOSTER NOTE	14-Oct-2009	AUD	2.107.000	\$1.672.834	€ 1.121.640	
MTN10338	XS0356444660	MEMORY COUPON EQUITY LINKED NOTE	18-Apr-2018	EUR	34.000.000	\$47.336.058	€ 34.000.000	
MTN10335	XS0356444827	MEMORY FREEZER EQUITY LINKED NTOE	18-Apr-2018	EUR	30.000.000	\$41.767.110	€ 30.000.000	
MTN10334	XS0356447093	10YR LOCKER NOTE LINKED TO DOW JONES EURO STOXX 50	11-Apr-2018	EUR	10.450.000	\$14.548.877	€ 10.450.000	
MTN10340	XS0356499052	10% BARRIER REVERSE CONVERTIBLE CMD LINKED NOTE	23-Oct-2008	USD	1.500.000	\$1.500.000	€ 1.100.352	
MTN10325	XS0356612043	6Y HKD QUANTO USD CBBLE & AUTO KNOCK OUT CMS RNGE	13-May-2014	HKD	8.580.000	\$1.100.305	€ 810.420	
MTN10344	XS0356861343	WTI COMMODITY LINKED NOTE	15-Apr-2013	USD	4.095.000	\$4.095.000	€ 3.003.961	
MTN10350	XS0356956564	10Y NC3M CLBLB LIBOR RANGE ACCRUAL NOTE	28-Apr-2018	USD	2.800.000	\$2.800.000	€ 2.053.991	
MTN10355	XS0357385177	2 YR US BSKT (GE.N+JNJ.N+WFC.N)	16-Apr-2010	USD	10.000.000	\$10.000.000	€ 7.335.681	
MTN10354	XS0357393197	10NC3M CRA LEHMAN	22-Apr-2018	USD	1.290.000	\$1.290.000	€ 946.303	
MTN10363	XS0357486447	CAPITAL PROTECTED NOTE LINKED TO EUROSTOXX 50	17-Apr-2011	EUR	1.000.000	\$1.392.237	€ 1.000.000	
MTN10369	XS0357601722	AUTO-REDEEMER ELN	25-Jun-2018	GBP	2.785.000	\$4.875.421	€ 3.583.146	
MTN10362	XS0357658672	90% CAPITAL PROTECTED COMMODITY LINKED NOTE	25-Apr-2011	EUR	2.500.000	\$3.480.593	€ 2.500.000	
MTN10366	XS0357740843	EMISSIONS ALLWNCN LNKD CARBON WEDDING CAKE NOTE	14-Apr-2010	USD	8.100.000	\$8.100.000	€ 5.941.901	
MTN10365	XS0357773000	JPY/AUD DIGITAL NOTES	22-Apr-2038	JPY	90.000.000	\$844.951	€ 645.115	
MTN10370	XS0357874451	EMTN	24-Jun-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN10367	XS0358009487	10Y NC3 CALLABLE LIBOR RANGE ACCRUAL NOTE	18-Apr-2018	USD	3.000.000	\$3.000.000	€ 2.200.704	
MTN10374	XS0358118189	10Y NC3M CALLABLE TRANSATLANTIC RANGE ACCRUAL NOTE	29-Apr-2018	USD	5.000.000	\$5.000.000	€ 3.667.840	
MTN10375	XS0358125473	2YR US BASKET (GE.N+JNJ.N+WFC.N) DAILY ACCRUAL	22-Apr-2010	USD	10.000.000	\$10.000.000	€ 7.335.681	
MTN10372	XS0358125630	26.5M CALLABLE EQL NOTE ON ASIAN BSKT QNTD IN NZD	14-Jul-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382	
MTN10373	XS0358125713	2YR ASIAN BASKET(0011.HK+0023.HK+DBSM.SI)DAILY ACC	22-Apr-2010	USD	1.000.000	\$1.000.000	€ 733.568	
MTN10379	XS0358176468	10YR FLOATING RATE INTEREST RATE NOTE	25-Apr-2018	EUR	1.130.000	\$1.573.228	€ 1.130.000	
MTN10381	XS0358299542	6YR AUTOREDEEMABLE EQL NOTE TO DEUTSCHE TELECOM	20-Feb-2014	USD	1.100.000	\$1.100.000	€ 806.925	
MTN10392	XS0358300571	7 YR AUTOREDEEMABLE EQL-LNKD NTE TO BBVA AND SANTANDER	31-Jan-2014	USD	1.500.000	\$1.500.000	€ 1.100.352	
MTN10380	XS0358302601	10 YEARS QUANTO CZK FLOATING	25-Apr-2018	CZK	44.500.000	\$2.515.535	€ 1.817.810	
MTN10393	XS0358366168	100% CAPITAL PROTECTED NOTE	7-Jun-2014	EUR	2.132.000	\$2.968.249	€ 2.132.000	
MTN10399	XS0358366325	CAPITAL PROTECTED NOTES LINKED TO DJ EUROSTOXX	3-Jun-2010	EUR	13.488.000	\$18.778.493	€ 13.488.000	
MTN10834	XS0358366754	ENHANCED EMERGING MARKET	20-Jun-2013	GBP	213.908	\$374.467	€ 275.211	
MTN10387	XS0358410164	DAILY AUTOCALLABLE MEMORY	23-Apr-2009	USD	1.200.000	\$1.200.000	€ 880.282	
MTN10388	XS0358426244	JPY/AUD FX TARNIS NOTE	22-Apr-2038	JPY	100.000.000	\$938.835	€ 716.794	
MTN10389	XS0358444734	2 YR BASKET DAILY ACCRUAL CALLABLE ELN	22-Apr-2010	USD	10.000.000	\$10.000.000	€ 7.335.681	
MTN10383	XS0358446275	LEBANESE REPUBLIC SOVEREIGN	24-Apr-2009	USD	3.000.000	\$3.000.000	€ 2.200.704	
MTN10398	XS0358585551	10Y NC3M CALLABLE TRANSATLANTIC RANGE ACCRUAL NOTE	7-May-2018	USD	1.160.000	\$1.160.000	€ 850.939	
MTN10397	XS0358689841	AUTOREDEEMER WORST OF NOTE LINKED TO BSKT OF INDIC	18-Apr-2018	GBP	6.319.000	\$11.062.041	€ 8.129.945	
MTN10958	XS0358734811	AUTO-REDEEMER NOTE LNKD TO FTSE 100 INDEX	30-Jun-2014	GBP	3.090.000	\$5.409.354	€ 3.975.555	
MTN10396	XS0358735032	AUTOREDEEMER WORST OF NOTE LINKED TO FTSE 100INDEX	18-Apr-2014	GBP	3.725.000	\$6.520.985	€ 4.792.538	
MTN10391	XS0358787421	2 YEARS US BASKET	23-Apr-2010	USD	10.000.000	\$10.000.000	€ 7.335.681	
MTN10390	XS0358787694	2 YEARS US BASKET	23-Apr-2010	USD	10.000.000	\$10.000.000	€ 7.335.681	
MTN10412	XS0359123634	5Y SPANISH INFLATION NOTES	28-Apr-2013	EUR	3.100.000	\$4.315.935	€ 3.100.000	
MTN10408	XS0359152658	3YR HIMALAYA NOTES	3-May-2011	USD	5.760.000	\$5.760.000	€ 4.225.352	
MTN10404	XS0359279212	JPY/AUD FX TRANS NT	7-May-2038	JPY	50.000.000	\$469.417	€ 358.397	
MTN10402	XS0359279998	2YR H SHARE BASKET EQUITY LINKED NOTE	28-Apr-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377	
MTN10413	XS0359302642	10YR CLIQUET ELN	14-Apr-2018	EUR	1.600.000	\$2.227.579	€ 1.600.000	
MTN10405	XS0359314225	LEVERAGED NOTE LINKED TO BASKET OF 12 SHARES	30-Apr-2012	SEK	490.000.000	\$71.509.953	€ 50.731.990	
MTN10410	XS0359351938	A 26MTH CALLABLE ELN ON H-SHRS BSKT QUOTD IN USD	2-Jul-2010	AUD	5.000.000	\$3.969.706	€ 2.661.698	
MTN10411	XS0359352159	2YR HSBC HLDGS PLC DAILY ACCRUAL CALL EQ LINKED	28-Apr-2010	USD	1.000.000	\$1.000.000	€ 733.568	
MTN10417	XS0359370722	ELN EXCHANGEABLE INTO NGK SPARK PLUG CO LTD	19-Sep-2008	JPY	100.600.000	\$944.468	€ 721.095	
MTN10406	XS0359404489	USD FX- LINKED AUTO CALABLE	30-Apr-2013	USD	9.546.000	\$9.546.000	€ 7.002.641	
MTN10414	XS0359405023	15NC3M CRA LEHMAN INTEREST LINKED NOTE	28-Apr-2023	USD	3.430.000	\$3.430.000	€ 2.516.138	
MTN10400	XS0359607750	2 YEARS HSBC HOLDING PLC DAILY	26-Apr-2010	USD	1.150.000	\$1.150.000	€ 843.603	
MTN10409	XS0359608139	2YR HSBC HOLDINGS PLC DAILY ACCRUAL ELN	28-Apr-2010	USD	1.700.000	\$1.700.000	€ 1.247.066	
MTN10423	XS0359631974	7YR AUTOREDEEMABLE EQUITY LINKED NOTE TO SAN & BBV	30-Apr-2015	EUR	1.810.000	\$2.519.949	€ 1.810.000	
MTN10415	XS0359722773	2YE BASKET DAILY ACURAL ELN	28-Apr-2010	USD	10.000.000	\$10.000.000	€ 7.335.681	
MTN10416	XS0359722856	2YR BASKET DAILY ACCRUAL ELN	28-Apr-2010	USD	10.000.000	\$10.000.000	€ 7.335.681	
MTN10444	XS0359724472	LINKED TO GENERAL ELECTRIC COMPANY ELN	22-Oct-2008	USD	500.000	\$500.000	€ 366.784	
MTN10426	XS0359814976	2Y NON CALLABLE NZD FIXED	28-Apr-2010	NZD	4.000.000	\$2.589.790	€ 1.865.933	
MTN10418	XS0359858593	2YR HSBC HOLDINGS PLC DAILY ACCRUAL CALLABLE EQ	29-Apr-2010	USD	1.300.000	\$1.300.000	€ 953.638	
MTN10419	XS0359858676	2 YEARS HASBC PLC DAILY	29-Apr-2010	USD	1.200.000	\$1.200.000	€ 880.282	
MTN10424	XS0359858759	A26M CALLABLE EQL NT ON JAPANESES BSKT	8-Jul-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382	
MTN10435	XS0359858766	CAPITAL PROTECTED NOTE ON THE S&P 500 INDEX	9-Jun-2011	EUR	2.488.000	\$3.463.886	€ 2.488.000	
MTN10436	XS0359896098	CAPITAL PROTECTED NOTE 100% PROTECTED NOTE ON SP	9-Jun-2011	USD	3.080.000	\$3.080.000	€ 2.259.390	
MTN10438	XS0359897229	10NCM USD CRA SWAP	2-Jul-2018	USD	15.000.000	\$15.000.000	€ 11.003.521	
MTN10442	XS0360038714	RUB BASKET LINKED NOTE	30-Apr-2010	USD	2.000.000	\$2.000.000	€ 1.467.136	
MTN10443	XS0360117690	15NC3M CRA LEHMAN	29-Apr-2023	USD	17.500.000	\$17.500.000	€ 12.837.441	
MTN10454	XS0360205479	TWIN WIN NOTES	30-Apr-2011	USD	5.300.000	\$5.300.000	€ 3.887.911	
MTN10445	XS0360242910	8YR LOCKER NOTE ELN	2-May-2016	EUR	1.500.000	\$2.088.356	€ 1.500.000	
MTN10441	XS0360377765	2YR H SHARE BASKET ELN	6-May-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377	

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN10378	XS0360445786	FTSE DIGITAL RETURN NOTE - 5YR , 55%	4-Jul-2013	GBP	642.390	\$1,124.568	€ 826.491
MTN10452	XS0360517105	EQ LNKD NTE EXCHGBLE INTO HITACHI CABLE LTD	24-Sep-2008	JPY	100.100.000	\$939.774	€ 717.511
MTN10453	XS0360599665	DELTA ONE GOLD LINKED NOTE	5-May-2010	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN10450	XS0360700487	2YR US BASKT DAILY ACCRUAL CALLABLE EQ. LINKD NT	4-May-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10447	XS0360700560	2 YR US BSKT (GE.N+JNJ.N+WFC.N)DAILY ACCRCL CLLBLE	4-May-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10448	XS0360700644	2 YR US BSKT (GE.N+JNJ.N+WFC.N) DAILY ACCRCL CBLE	4-May-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10458	XS0360716566	EM CREDIT LINKED NOTES	22-Apr-2014	MXN	57.600.000	\$5.413.839	€ 3.553.713
MTN10449	XS0360775141	JPY/AUD DIGITAL NOTE	14-May-2038	JPY	120.000.000	\$1.126.602	€ 860.153
MTN10463	XS03608070306	2 YR H SHARE BOOSTER ELN	12-May-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN10459	XS0360807488	2 YR H-SHRE BSKT BSTER EQ LNKD NOTE	11-May-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN10460	XS0360915176	4Y NON CALLABLE AUD FIXED RATE NOTE	23-May-2012	AUD	12.343.000	\$9.799.617	€ 6.570.668
MTN10461	XS0360915333	5Y NON CALLABLE USD FIXED RATE NOTE	23-May-2013	USD	11.399.000	\$11.399.000	€ 8.361.942
MTN10466	XS0360926298	CALLABLE STABILITY NOTE	6-May-2011	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN10470	XS0360993991	9.00% CALLBLE YIELD NOTE	6-May-2011	CHF	10.500.000	\$9.206.303	€ 6.762.849
MTN10479	XS0360994296	15NC3M CRA LEHMAN	27-May-2023	USD	5.600.000	\$5.600.000	€ 4.107.981
MTN10635	XS0361015471	FLOATING RATE NOTE	30-Jun-2031	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN10474	XS0361039067	AUTOCALLABLE MEMORY COUPON NT LINKED TO BSKT OF SH	29-Apr-2009	USD	2.202.000	\$2.202.000	€ 1.615.317
MTN10465	XS0361107674	A26M CALLABLE EQL NOTE QUANTOED IN NZD	14-Jul-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN10455	XS0361107757	2 YR HSBC HLDGS PLC DLY ACCRCL CLLBEL EQ LNKD NOTE	5-May-2010	USD	1.400.000	\$1.400.000	€ 1.026.995
MTN10456	XS0361107831	2 YR HSBC HLDGS PLC DLY ACCRCL CLLBEL EQ LNKD NOTE	5-May-2010	USD	600.000	\$600.000	€ 440.141
MTN10478	XS0361311102	EQ LNKD NTE EXCHGBLE INTO YASKAWA ELECTRIC CORP	24-Sep-2008	JPY	100.548.000	\$943.980	€ 720.723
MTN10481	XS0361379166	STAGFLATION PROTECTED EQUITY NOTE	22-Jul-2016	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN10467	XS0361383192	12YR NC3M CALLABLE RANGE INDEX LINKED NOTE	9-May-2020	USD	1.060.000	\$1.060.000	€ 777.582
MTN10483	XS0361471997	AUTOCBLBLE MEMORY CPN NTES LNked TO BSKT OF SHARES	30-Apr-2009	USD	1.264.000	\$1.264.000	€ 927.230
MTN10491	XS0361641318	RENDEMENT 7% NOTE LINKED TO EUROSTOXX50 INDEX	31-Oct-2018	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN10492	XS0361641821	RENDEMENT EXPRESS 7 %	31-Oct-2018	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN10480	XS0361642639	PRINCIPAL PRCTD NTS ISSUED BY LB TC BV	22-Jun-2018	USD	7.000.000	\$7.000.000	€ 5.134.977
MTN10493	XS0361644098	EUR FX LINKED NOTE "BEARISH EURUSD LOOKBACK"	10-May-2010	EUR	1.800.000	\$2.506.027	€ 1.800.000
MTN10495	XS0361670762	AUTOCALLABLE COUPON EQUITY LINKED NOTE	4-Jan-2010	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN10486	XS0361723553	2 YR US BASKET DLY ACCRUAL CALLABLE EQL NOTE	7-May-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10487	XS0361723637	2 YR US BSKT (GE.N+MRK.N+WFC.N) DAILY ACC CLLBLE NT	7-May-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10505	XS0361857674	WORST OF BARRIER REVERSE CONVERTABLE NOTE	16-Aug-2013	GBP	3.468.000	\$6.071.081	€ 4.461.885
MTN10506	XS0361858136	WORST OF BARRIER REVERSE CONVERTIBLE ELN	16-Aug-2013	GBP	9.144.000	\$16.007.486	€ 11.764.555
MTN10508	XS0361886699	90% CAPITAL PROTECTED NOTES ON COMMODITY INDEX	5-May-2011	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN10509	XS0361886772	OREL INFINE 9%	31-Oct-2023	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN10511	XS0361886855	5NC6M STEP UP CALLABLE	16-May-2013	USD	2.750.000	\$2.750.000	€ 2.017.312
MTN10499	XS0361915621	LB 1YR HKD ALL WTHR CPN DLY CLBLE EQ LNKD NTE	18-May-2009	HKD	45.450.000	\$5.828.537	€ 4.292.960
MTN10500	XS0361915894	LB 1 YR USD ALL WEATHER COUPON DAILY CALL WINDOW	18-May-2009	USD	4.165.000	\$4.165.000	€ 3.055.311
MTN10510	XS0361965212	2 YR US BASKET ELN	10-May-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10514	XS0362178989	3Y SPANISH INFLATION NOTES	15-May-2011	EUR	3.400.000	\$4.733.606	€ 3.400.000
MTN10516	XS0362181421	AUTOCALLABLE MEMORY COUPON ELN	30-Jan-2010	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN10490	XS0362181934	1YR USD DAILY ACCRUAL ELN	5-May-2009	USD	8.030.000	\$8.030.000	€ 5.890.552
MTN10489	XS0362182155	1 YR CALLABLE ELN	8-May-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN10517	XS0362223363	GBP FX BASKET LINKED NOTE	19-May-2010	GBP	3.000.000	\$5.251.800	€ 3.859.762
MTN10522	XS0362343930	EUR FX LINKED NOTE	30-May-2011	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN10521	XS0362345638	12Y NC6M TRANS RANGE ACCR NOTE	28-May-2020	USD	52.905.000	\$52.905.000	€ 38.809.419
MTN10518	XS0362361593	LB 1 YR HKD DLY ACC ALL SEASON AUTO CALL NTE	6-May-2009	HKD	27.750.000	\$3.558.678	€ 2.621.114
MTN10501	XS0362376435	JPY/AUD FX TARNs NOTE	14-May-2038	JPY	200.000.000	\$1.877.670	€ 1.433.589
MTN10525	XS0362407768	AUD 7 YEAR NON CALLABLE TOTAL NOTES ("THE NOTES")	6-May-2015	AUD	1.787.000	\$1.418.773	€ 951.291
MTN10512	XS0362408733	5 YRS CALLABLE ELN	14-May-2013	JPY	130.910.000	\$1.229.029	€ 938.356
MTN10530	XS0362447558	LEHMAN ENERGY BASKET COMMODITY LINKED NOTE	9-May-2012	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN10531	XS0362447806	2 YR BASKET DAILY ACCRUAL ELN	10-May-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10538	XS0362500380	CAPITAL PROTECTED NOTE LINKED TO SBR INDEX	14-May-2012	USD	3.070.000	\$3.070.000	€ 2.252.054
MTN10539	XS0362500893	5Y QUANTO USD ELN	13-May-2013	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN10529	XS0362554551	USD FX LINKED NOTE	10-Nov-2009	USD	4.000.000	\$4.000.000	€ 2.934.272
MTN10548	XS0362646597	AUTOCALLABLE MEMORY COUPON ELN	22-Jan-2010	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN10542	XS0362651324	CAPITAL PROTECTED NOTE ELN	21-May-2013	EUR	1.590.000	\$2.213.657	€ 1.590.000
MTN10543	XS0362651597	100% CAPITAL PROTECTED ELN	21-May-2013	GBP	2.800.000	\$4.901.680	€ 3.602.445
MTN10544	XS0362651670	100% CAPITAL PROTECTED ELN	21-May-2013	USD	4.070.000	\$4.070.000	€ 2.985.622
MTN10540	XS0362661398	JPY/AUD FX TARNs NOTE	28-May-2038	JPY	190.000.000	\$1.783.786	€ 1.361.910
MTN10550	XS0362676826	5YR BELGIAN INFLATION LINKED NOTES	8-Jul-2013	EUR	5.078.000	\$7.069.779	€ 5.078.000
MTN10551	XS0362680695	JPY FX TRANS NOTE	13-May-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10549	XS0362680778	JPY/AUD FX TARNs NOTE	20-May-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10552	XS0362725540	USD FX LINKED NT	30-May-2011	USD	12.895.000	\$12.895.000	€ 9.459.360
MTN10559	XS0362739418	RUB DIGITAL NOTE LNkd TO CECEEUR AND RDX INDICES	13-May-2013	RUB	24.000.000	\$929.773	€ 674.063
MTN10536	XS0362745498	1 YR USD ALL WAETHER COUPON ELN	21-May-2009	USD	3.935.000	\$3.935.000	€ 2.886.590
MTN10537	XS0362745571	1 YR HKD ALL WEATHER DAILY CALLABLE ELN	21-May-2009	HKD	72.050.000	\$9.239.738	€ 6.805.452
MTN10545	XS0362745654	LB 2 YR USD ELN	24-May-2010	USD	4.570.000	\$4.570.000	€ 3.352.406
MTN10546	XS0362745811	LB 2YR HKD ELN	24-May-2010	HKD	21.700.000	\$2.782.822	€ 2.049.664
MTN10554	XS0362747353	TWIN WIN NOTE ON S&P 500 INDEX	16-May-2009	USD	5.400.000	\$5.400.000	€ 3.961.268
MTN10555	XS0362829599	2 YR US BASKET DLY ACCRUAL CALLABLE EQL NOTE	14-May-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10561	XS0362891631	EUR FX LINKED NOTE	16-Nov-2009	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN10557	XS0362892951	3 YRS CALLABLE ELN	12-May-2011	JPY	50.095.000	\$470.309	€ 359.078
MTN10558	XS0363169268	4Y NON CALLABLE USD FIXED	4-Jun-2012	USD	4.988.000	\$4.988.000	€ 3.659.038
MTN10566	XS0363204602	LB REVERSE EXCHANGEABLE ELN	9-Nov-2008	USD	500.000	\$500.000	€ 366.784
MTN10573	XS0363204941	95% PRINCIPAL PROTECTED EQUAL WEIGHED ELN	7-May-2011	USD	1.200.000	\$1.200.000	€ 880.282
MTN10563	XS0363206722	LEH BROTHERS 1 YEAR HKD ALL	26-May-2009	HKD	8.000.000	\$1.025.925	€ 755.637
MTN10564	XS0363206995	LB 1YR USD ALL WEATHR CPN DLY CALLABLE ELN	26-May-2009	USD	990.000	\$990.000	€ 726.232
MTN10565	XS0363444406	2 YR AUD INDEX LINKED NOTE	13-May-2010	AUD	2.900.000	\$2.302.430	€ 1.543.785
MTN10567	XS0363471631	10Y NC3M CALLABLE DUAL RANGE ACCRUAL NOTE	30-May-2018	USD	2.250.000	\$2.250.000	€ 1.650.528



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN10575	XS0363488106	2YR HSBC HLDGS PLC DLY ACCRL CALLABLE ELN	19-May-2010	USD	1,300,000	\$1,300,000	€ 953.638
MTN10568	XS0363488361	2YR US BSKT DLY ACCRL CALLABLE ELN	17-May-2010	USD	10,000,000	\$10,000,000	€ 7,335.681
MTN10579	XS0363582460	USD 2Y AGRICULTURAL BASKET LINKED NOTE	28-May-2010	USD	3,874,000	\$3,874,000	€ 2,841.843
MTN10560	XS0363628982	JPY/AUD FX TRANS NT	28-May-2008	JPY	50,000,000	\$469,417	€ 358.397
MTN10576	XS0363629014	2Y CALLABLE USD FIXED	4-Jun-2010	USD	5,570,000	\$5,570,000	€ 4,085.974
MTN10580	XS0363637546	CHF FX LINKED NOTE	16-Nov-2009	CHF	2,000,000	\$1,753.581	€ 1,288.162
MTN10578	XS0363707265	1 YR HK BSKT (0019.HK+0941.HK) DAILY ACC EQ LNKD	20-May-2009	USD	1,300,000	\$1,300,000	€ 953.638
MTN10577	XS0363707349	1 YR HK BASKET ADILY ACCRUAL CALLABE EQL IN USD	20-May-2009	USD	1,000,000	\$1,000,000	€ 733.568
MTN10581	XS0363707695	26 MONTH CALLABLE EQL NOTE ON US BASKET	23-Jul-2010	AUD	7,000,000	\$5,557.589	€ 3,726.377
MTN10604	XS0363950527	AUTO REDEEMER NOTE LINKED TO THE EPRA INDEX	18-Jul-2014	GBP	1,605,000	\$2,809.713	€ 2,064.973
MTN10602	XS0363956722	WORST OF BARRIER REVERSE CONVERTIBALE NOTE	22-May-2009	USD	1,285,000	\$1,285,000	€ 942.635
MTN10601	XS0363956995	WORST OF BARRIER REVERSE CONVERTIBALE NOTE	22-May-2009	USD	2,225,000	\$2,225,000	€ 1,632.189
MTN10596	XS0363981324	ELN EXGBLE INTO TOYOTA MOTOR CORP STK	20-May-2011	JPY	50,600,000	\$475,050	€ 362.698
MTN10594	XS0364018340	A 26 MTH CALLABLE ELN ON US STK BSKT	26-Jul-2010	AUD	7,000,000	\$5,557.589	€ 3,726.377
MTN10598	XS0364018779	2YR HSBC HLDGS PLC DLY ACCRL CALB ELN	24-May-2010	HKD	21,500,000	\$2,757.174	€ 2,030.773
MTN10600	XS0364167006	5NC6M FIXED CALLABLE LEHMAN	21-May-2013	USD	6,370,000	\$6,370,000	€ 4,672.829
MTN10592	XS0364173665	3Y LEHMAN ACCRETING SWAP	21-May-2011	EUR	3,500,000	\$4,872.830	€ 3,500,000
MTN10603	XS0364226299	LEH BRO 1 YEAR HKD DAILY ACCRUAL	15-May-2009	HKD	11,800,000	\$1,513.240	€ 1,114.564
MTN10605	XS0364263144	MACRO QUANTITATIVE CURRENCY STRTEGIES FUND NOTES	1-Aug-2013	EUR	5,000,000	\$6,961.185	€ 5,000,000
MTN10606	XS0364263227	26M CALLABLE ELN US STOCK BASKET IN AUD	22-Jul-2010	AUD	7,000,000	\$5,557.589	€ 3,726.377
MTN10619	XS0364507383	FTSE DIGITAL RETURN	9-Aug-2013	GBP	1,182,599	\$2,070.258	€ 1,521.517
MTN10607	XS0364508514	EQUITY LINKED NT EXCHANGEABLE TOYOTA MOTOR	20-May-2011	JPY	113,190,000	\$1,062.667	€ 811.340
MTN10618	XS0364512979	DAILY ACCRUAL NOTES LINKED TO BASKET OF SHARES	23-May-2010	USD	2,030,000	\$2,030,000	€ 1,489.143
MTN10617	XS0364513431	AUTOCALLABLE MEMORY COUPON NOTES	23-Nov-2010	USD	11,300,000	\$11,300,000	€ 8,289.319
MTN10615	XS0364513514	1YR HKD ALL WEATHER COUPON DAILY CALLABLE EQL	3-Jun-2009	HKD	52,100,000	\$6,681.337	€ 4,921.083
MTN10613	XS0364513787	6 MONTH HK LAND HLG LTD ACCRUAL CALLABLE EQ LINKED	24-Nov-2008	USD	950,000	\$950,000	€ 696.890
MTN10614	XS0364513860	LB 1 YR USD ALL WEATHER COUPON EQ LINKED CHINA CON	3-Jun-2009	USD	3,015,000	\$3,015,000	€ 2,211.708
MTN10616	XS0364549112	1YR KICK IN REVERSE CONVERTIBLE NT	16-May-2009	USD	1,000,000	\$1,000,000	€ 733.568
MTN10612	XS0364649250	JPY/AUD FX TARNs NOTE	4-Jun-2008	JPY	100,000,000	\$938.835	€ 716.794
MTN10611	XS0364649763	JPY/AUD & JPY/USD CHOOSER FX TRANS NT	28-May-2008	JPY	100,000,000	\$938.835	€ 716.794
MTN10610	XS0364650183	JPY/AUD FX TARNs NOTE	3-Jun-2008	JPY	150,000,000	\$1,408.252	€ 1,075.192
MTN10631	XS0364742469	USD FX BSKT LINKD NOTE	25-May-2009	USD	26,700,000	\$26,700,000	€ 19,586.268
MTN10624	XS0364742543	NZD SUPERBALL NT	21-May-2018	NZD	600,000	\$388.468	€ 279.890
MTN10633	XS0364742972	2 YR HSBS HOLDING PLC ACCRUAL CALLBLE EQL	27-May-2010	USD	1,050,000	\$1,050,000	€ 770.246
MTN10634	XS0364769314	JPY/AUD FX TRANS NT	28-May-2008	JPY	150,000,000	\$1,408.252	€ 1,075.192
MTN10630	XS0364777689	EUR FX LINKED AUTO CALLABLE STRUCTURE	24-May-2010	EUR	12,588,000	\$17,525.479	€ 12,588,000
MTN10636	XS0364806298	10Y FLOATING RATE BOND	15-Feb-2018	EUR	2,000,000	\$2,784.474	€ 2,000,000
MTN10626	XS0364806884	EQL NT INTO SUMITOMO STOCK	25-May-2011	JPY	50,165,000	\$470.967	€ 359.580
MTN10678	XS0364868058	TURBO NOTE LINKED TO THE SHARE OF C US	27-May-2009	USD	1,000,000	\$1,000,000	€ 733.568
MTN10642	XS0364895614	A26M CALLABLE EQL NOTE ON US STOCK BASKET IN AUD	30-Jul-2010	AUD	7,000,000	\$5,557.589	€ 3,726.377
MTN10641	XS0364895887	A26 MONTH CALLABLE EQUITY LINKED	30-Jul-2010	AUD	7,000,000	\$5,557.589	€ 3,726.377
MTN10627	XS0364948918	EQL NT EXCHANGEABLE INTO TOYOTA STOCK	25-May-2011	JPY	51,200,000	\$480.683	€ 366.999
MTN10647	XS0364962661	2YRS US BASKET DLY ACCRUAL CALLABLE EQL NOTE	27-May-2010	USD	10,000,000	\$10,000,000	€ 7,335.681
MTN10628	XS0364976299	EQL NT EXCHANGEABLE INTO STOCK	20-May-2011	JPY	172,928,000	\$1,623.509	€ 1,239.538
MTN10643	XS0364976372	EQL EXHGBLE INTO SUMITOMO METAL STOCK	25-May-2011	JPY	85,848,000	\$805.971	€ 615.354
MTN10645	XS0364976539	EQL NT EXCHBLE INTO SUMITOMO STOCK	25-May-2011	JPY	60,372,000	\$566.793	€ 432.743
MTN10648	XS0364976703	EQL NT EXCHGBLE INTO SUMITOMO STOCK	25-May-2011	JPY	52,125,000	\$489.368	€ 373.629
MTN10652	XS0364995240	JPY AUD FX TRAN	3-Jun-2008	JPY	200,000,000	\$1,877.670	€ 1,433.589
MTN10651	XS0364995323	JPY / AUD FX TARNs NOTE	3-Jun-2008	JPY	120,000,000	\$1,126.602	€ 860.153
MTN10637	XS0365026656	10Y NC3M CALLABLE DUAL RANGE ACCRUAL NT	25-May-2018	USD	4,450,000	\$4,450,000	€ 3,264.378
MTN10655	XS0365038586	1 YR USD ALL WEATHER COUPON ELN	5-Jun-2009	USD	1,410,000	\$1,410,000	€ 1,034.331
MTN10654	XS0365048387	1YR HKD ALL WEATHER COUPON ELN	5-Jun-2009	HKD	40,300,000	\$5,168.098	€ 3,806.519
MTN10657	XS0365192078	12Y NC6M CALLABLE QUANTO EUR CMS SPREAD SWAP	11-Jun-2020	USD	32,054,000	\$32,054,000	€ 23,513.791
MTN10656	XS0365299204	AUD CALLABLE KNOCK OUT	3-Jun-2008	JPY	50,000,000	\$469.417	€ 358.397
MTN10661	XS0365300069	2Y NON CALLABLE AUD FIXED RATE NOTE	30-May-2010	AUD	2,420,000	\$1,921.338	€ 1,288.262
MTN10662	XS0365324325	EQL EXCHGBLE INTO STOCK	25-May-2011	JPY	50,505,000	\$474.159	€ 362.017
MTN10666	XS0365325306	USD FX LINKED NOTE	30-Nov-2009	USD	1,100,000	\$1,100,000	€ 806.925
MTN10668	XS0365338200	2YR HSBC HLDs PLC DAILY ACC CALLABLE EQ LINKED	1-Jun-2010	USD	1,150,000	\$1,150,000	€ 843.603
MTN10665	XS0365348936	MXN TIE INVERSE FLOATER	21-May-2009	MXN	1,460,000,000	\$137,225.780	€ 90,076.750
MTN10667	XS0365383339	EUR FX LINKED NOTE	7-Jun-2010	EUR	2,150,000	\$2,993.310	€ 2,150,000
MTN10670	XS0365475531	15NC3M USD 30S10S RANGE NOTE	30-May-2023	USD	1,600,000	\$1,600,000	€ 1,173.709
MTN10677	XS0365671121	90%CAP PRD NT ON ROGERS INT COMM INDEX EXCS RTN	22-May-2011	USD	2,000,000	\$2,000,000	€ 1,467.136
MTN10690	XS0365822435	12Y LEHMAN ACCRETING SWAP	2-Jul-2020	EUR	10,000,000	\$13,922.370	€ 10,000,000
MTN10669	XS0365822781	WORST OF 4 STOCKS WITH CONTINUOUS KO SWAP	30-May-2011	JPY	200,000,000	\$1,877.670	€ 1,433.589
MTN10674	XS0365822864	3 YRS CALLABLE NOTE ELN	25-May-2011	JPY	51,060,000	\$479.369	€ 365.995
MTN10676	XS0365823243	ELN EXCGBLE INTO KOMATSU LTD STK	25-May-2011	JPY	90,090,000	\$845.796	€ 645.760
MTN10679	XS0365839751	5Y CERTIFICATE IN USD LINKED TO S&P VOLATILITY ARB	30-May-2013	USD	4,312,000	\$4,312,000	€ 3,163.146
MTN10728	XS0365839835	GREEN POWER NOTES 2	10-Jun-2010	EUR	1,500,000	\$2,088.356	€ 1,500,000
MTN10692	XS0365855526	AUTOCALBLE MEMORY CPN NTS LNKD TO A BSKT OF ADR'S	23-May-2009	USD	2,000,000	\$2,000,000	€ 1,467.136
MTN10681	XS0365870756	1 YR HK BASKET DAILY ACC CALLABLE ELN	1-Jun-2009	USD	1,200,000	\$1,200,000	€ 880.282
MTN10683	XS0365870830	A26M CALLABLE EQL NOTE ON GLOBAL STOCK BASKET	6-Aug-2010	NZD	7,000,000	\$4,532.132	€ 3,265.382
MTN10684	XS0365872968	26 MTH CALBLE ELN ON GLOBAL STK BSKT QUTD IN AUD	3-Aug-2010	AUD	7,000,000	\$5,557.589	€ 3,726.377
MTN10688	XS0365873347	COMBATS I LINKED NOTE	31-May-2011	USD	2,000,000	\$2,000,000	€ 1,467.136
MTN10695	XS0365880987	ELN EXGBLE INTO NOMURA HLDGS INC(8604) STK	25-May-2011	JPY	71,001,000	\$666.582	€ 508.931
MTN10696	XS0365881019	EQL NOTE EXCHANGEABLE INTO ITOCHU CORP STOCK	4-Jun-2013	JPY	126,624,000	\$1,188.790	€ 907.634
MTN10700	XS0365915791	1 YEAR HK BASKET 2823.HK +	2-Jun-2009	USD	2,500,000	\$2,500,000	€ 1,833.920
MTN10664	XS0365915874	26 MTH CALL EQ LINKED NTE ON GBL STK Q IN AUD	3-Aug-2010	AUD	8,000,000	\$6,351.530	€ 4,258.717
MTN10699	XS0365916096	A 26MTH CALLBLE ELN ON GLOBAL STK BSKT QUTD IN NZD	4-Aug-2010	NZD	7,000,000	\$4,532.132	€ 3,265.382
MTN10697	XS0365916179	A 26 MONTH CALLABLE EQUITY LINKED	5-Aug-2010	AUD	7,000,000	\$5,557.589	€ 3,726.377
MTN10698	XS0365916252	LB 1 YR USD DLY ACCRUAL ALL SEASON COPUPON AC NOTE	27-May-2009	USD	1,000,000	\$1,000,000	€ 733.568

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN10715	XS0366064870	EQUITY LINKED SWAP	31-Jul-2013	GBP	595.000	\$1.041.607	€ 765.519
MTN10714	XS0366064953	WORST OF BARRIER REVERSE CONVERTIBLE NOTE	31-Jul-2013	GBP	151.000	\$264.341	€ 194.275
MTN10716	XS0366065174	EQUITY LINKED NOTE	31-Jul-2013	GBP	558.000	\$976.835	€ 717.916
MTN10717	XS0366065257	RCN MONTHLY COUPON 0.61%	31-Jul-2013	GBP	2.734.000	\$4.786.140	€ 3.517.530
MTN10704	XS0366065505	ZERO COUPON BOND	31-Jul-2018	EUR	4.100.000	\$5.708.172	€ 4.100.000
MTN10741	XS0366065687	WORST OF BARRIER 13.5 %	2-Jun-2009	USD	2.900.000	\$2.900.000	€ 2.127.347
MTN10653	XS0366066495	AUTOCLBE NTS LNKD TO LB AGRICLTRE EXCESS RETN INDX	27-Jun-2013	EUR	2.070.000	\$2.881.931	€ 2.070.000
MTN10713	XS0366074242	EQUITY SWAP LINKED	2-Jun-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN10673	XS0366090792	2YR US BASKET DLY ACCRUAL CALLABLE EQL NOTE	1-Jun-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10703	XS0366104338	2Y NZD ZERO COUPON NOTE	23-May-2010	NZD	8.766.000	\$5.675.524	€ 4.089.192
MTN10720	XS0366125507	1Y HK BASKET DAILY ACC CALLABLE ELN IN USD	3-Jun-2009	USD	1.200.000	\$1.200.000	€ 880.282
MTN10719	XS0366125929	A 26 MINTH CALLABLE	5-Aug-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN10718	XS0366126224	2Y GLOBAL STOCK BOOSTER ELN IN AUD	8-Jun-2010	AUD	7.000.000	\$5.557.589	€ 3.726.377
MTN10721	XS0366126737	2YR HKD HSBC HLDGS PLC DAILY ACC CALLABLE ELN	3-Jun-2010	HKD	6.500.000	\$833.564	€ 613.955
MTN10724	XS0366131497	USD 1.5 YEAR RICE LINKED SWAP	27-Nov-2009	USD	2.200.000	\$2.200.000	€ 1.613.850
MTN10726	XS0366211927	KICK-OUT PERFORMANCE PLAN-ISSUE 1	7-Aug-2014	GBP	977.784	\$1.711.709	€ 1.258.005
MTN10727	XS0366213626	KICK-OUT PERFORMANCE PLAN ISSUE 1 ELN	7-Aug-2014	GBP	64.631	\$113.143	€ 83.153
MTN10712	XS0366298601	10NC1 FLOORED 10S2S STEEPENER INTEREST RATE NOTE	18-Aug-2018	EUR	1.350.000	\$1.879.520	€ 1.350.000
MTN10742	XS0366298866	8NC3M GBP 10S2S RANGE SWAP	3-Jun-2016	GBP	600.000	\$1.050.360	€ 771.952
MTN10739	XS0366299831	AUTOCALLABLE MEMORY COUPON ELN	28-Nov-2010	USD	3.500.000	\$3.500.000	€ 2.567.488
MTN10722	XS0366300191	2Y HK BASKET DAILY ACC CALLABLE ELN	3-Jun-2010	USD	1.700.000	\$1.700.000	€ 1.247.066
MTN10723	XS0366300357	1YR HK BASKET DAILY ACCRUAL CALLABLE EQL NOTE	3-Jun-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN10740	XS0366304854	USD 5Y 100% PRINCIPAL PROTECTED LINKED TO FUND	30-Jun-2013	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN10650	XS0366314226	VEF NOTES ONE YEAR VEF LINKED NOTES	28-May-2009	USD	550.000	\$550.000	€ 403.462
MTN10745	XS0366374394	FID PRODS	3-Jun-2011	JPY	200.000.000	\$1.877.670	€ 1.433.589
MTN10744	XS0366374634	JPY/AUD DIGITAL NOTE	18-Jun-2008	JPY	230.000.000	\$2.159.320	€ 1.648.627
MTN10746	XS0366383387	15NC3M USD 30S 10S RANGE SWAO	5-Jun-2023	USD	5.610.000	\$5.610.000	€ 4.115.317
MTN10729	XS0366384609	EQUITY LINKED EXCHANGEABLE INTO STOCK	19-Jun-2013	JPY	132.158.000	\$1.240.746	€ 947.301
MTN10730	XS0366385085	EQL NOTE EXCHANGEABLE INTO TOYOTA MOTOR CORP STOCK	11-Jun-2009	JPY	50.820.000	\$477.116	€ 364.275
MTN10731	XS0366385598	EQ LNKD NTE EXCHGBLE INTO ITOCHU CORP	11-Jun-2013	JPY	81.152.000	\$761.883	€ 581.693
MTN10732	XS0366386059	CALLABLE NOTE ON NIKKEI 225	19-Jun-2023	JPY	100.000.000	\$938.835	€ 716.794
MTN10734	XS0366387024	EQ LNKD NTE EXCHGBLE INTO MITSUBISHI CORP	11-Jun-2013	JPY	112.860.000	\$1.059.569	€ 808.974
MTN10649	XS0366401031	VEF PORTFOLIO NOTE	28-May-2009	USD	11.500.000	\$11.500.000	€ 8.436.033
MTN10685	XS0366475076	LB 1YR HKD DLY ACCRL AUTOCALBLE ELN	29-May-2009	HKD	78.900.000	\$10.118.186	€ 7.452.466
MTN10747	XS0366576774	DAILY AUTOCALLABLE MEMORY COUPON LINKD	29-May-2010	USD	1.400.000	\$1.400.000	€ 1.026.995
MTN10753	XS0366664711	EQUITE LINKED NOTE	3-Jun-2011	JPY	51.000.000	\$478.806	€ 365.565
MTN10748	XS0366664984	5Y EUR ZERO COUPON	29-May-2013	EUR	440.000	\$612.584	€ 440.000
MTN10749	XS0366665015	7 Y EUR ZERO COUPON	29-May-2015	EUR	575.000	\$800.536	€ 575.000
MTN10750	XS0366665106	10Y EUR ZERO-COUPON NT	28-May-2018	EUR	2.248.000	\$3.129.749	€ 2.248.000
MTN10751	XS0366665288	5Y GBP ZERO COUPON NOTE	29-May-2013	GBP	861.000	\$1.507.267	€ 1.107.752
MTN10757	XS0366665361	7Y GBP ZERO COUPON NOTE	29-May-2015	GBP	1.569.000	\$2.746.691	€ 2.018.656
MTN10755	XS0366665791	10 Y GBP ZERO - COUPON NOTE	28-May-2018	GBP	2.352.000	\$4.117.411	€ 3.026.053
MTN10759	XS0366665874	5Y SEK ZERO COUPON NOTE	29-May-2013	SEK	47.886.000	\$6.988.420	€ 4.957.861
MTN10771	XS0366665957	7Y SEK ZERO COUPON NOTE	29-May-2015	SEK	37.528.000	\$5.476.787	€ 3.885.449
MTN10760	XS0366666096	10 Y SEK ZERO COUPON	28-May-2018	SEK	80.045.000	\$11.681.662	€ 8.287.433
MTN10758	XS0366666179	5Y USD ZERO-COUPON NOTE	29-May-2013	USD	436.000	\$436.000	€ 319.836
MTN10756	XS0366666336	7Y USD ZERO COUPON NOTE	29-May-2015	USD	192.000	\$192.000	€ 140.845
MTN10754	XS0366666419	10Y USD ZERO COUPON NOTE	28-May-2018	USD	1.830.000	\$1.830.000	€ 1.342.430
MTN10765	XS0366666831	AUTOCALLBLE MEMORY CPN NTS LNKD TO BSKT	28-Feb-2010	USD	2.500.000	\$2.500.000	€ 1.833.920
MTN10766	XS0366666846	DAILY AUTOCALLABLE MEMORY CPN NTS LNKD TO BSKT	29-May-2009	USD	700.000	\$700.000	€ 513.498
MTN10767	XS0366666848	DLY ACCRL NTS LNKD TO A BSKT OF SHRS	29-May-2009	USD	500.000	\$500.000	€ 366.784
MTN10768	XS0366666862	DAILY ACCRUAL NOTES LINKED TO A BASKET OF SHARES	29-May-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN10763	XS0366684073	LEHMAN BROTHERS UDI LINKED NOTES	27-May-2013	MXN	3.000.000.000	\$281.970.780	€ 185.089.213
MTN10743	XS0366802964	GOLD SILVER LINKED NOTE	3-Dec-2009	USD	3.670.000	\$3.670.000	€ 2.692.195
MTN10780	XS0366803269	7 YR AUTOREDEEMBLE EQ LNKD NTE ON IBEX BSKT	10-Jun-2015	EUR	4.500.000	\$6.265.067	€ 4.500.000
MTN10784	XS0366859055	BOOSTER NOTE ON TA 25 INDEX	5-Jun-2009	ILS	4.000.000	\$1.101.024	€ 840.669
MTN10774	XS0366859485	LEH BRO 1 YEAR USD DAILY ACCRUAL	29-May-2009	USD	2.340.000	\$2.340.000	€ 1.716.549
MTN10781	XS0366859642	1 YEAR HK BASKET	5-Jun-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN10785	XS0366879913	1YR KICK IN REVERSE CONVERTIBLE NT	30-May-2009	USD	1.130.000	\$1.130.000	€ 828.932
MTN10783	XS0366880176	1 YR KICK IN REVERSE CONVERTIBLE NOTES	30-May-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN10769	XS0366918240	1 YEAR GLOBAL BASKET ( C.N.+UBSN.VX	4-Jun-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN10788	XS0366932407	15NC3M CRA LEHMAN	29-May-2023	USD	5.600.000	\$5.600.000	€ 4.107.981
MTN10790	XS0366986163	LB 1YR HKD ALL WEATHER COUPON DLY CALLABLE EQL NOT	15-Jun-2009	HKD	13.050.000	\$1.673.540	€ 1.232.632
MTN10791	XS0366986593	1 YEAR HK BASKET (005.HK+0011.HK)	4-Jun-2009	USD	2.000.000	\$2.000.000	€ 1.467.136
MTN10792	XS0366986676	LB 1 Y HKD ALL WEATHER COUPON DAILY CALLABLE EQL N	15-Jun-2009	HKD	31.800.000	\$4.078.052	€ 3.003.655
MTN10793	XS0366986833	LB 1YR USD ALL WEATHER COUPON DAILY CALLABLE EQL N	15-Jun-2009	USD	1.325.000	\$1.325.000	€ 971.978
MTN10786	XS0366986916	EQ LNKD NTE EXCHGBLE INTO ITOCHU CORP	3-Jun-2011	JPY	72.730.000	\$682.815	€ 521.325
MTN10803	XS0367268066	DAILY ACCRL NTS LNKD TO BSKT OF SHARES	30-May-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN10776	XS0367279974	TRANSACTION INVOLVING TERMINATION OF 1 CR DRIVTAVE	20-Mar-2018	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10778	XS0367279931	CLN-HUTCHISON WHAMPOA	20-Mar-2018	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10779	XS0367280277	HUTCHISON WHAMPOA CALLABLE RANGE ACCRUAL CLN	20-Sep-2015	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10777	XS0367282059	LBSFI	20-Dec-2017	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10687	XS0367519161	10Y NC3M CALLABLE LIBOR RANGE ACCRUAL NT	12-Jun-2018	USD	1.200.000	\$1.200.000	€ 880.282
MTN10789	XS0367648648	A 26.5 M CALLABLE EQL NOTE ON GLOBAL STOCK BASKET	12-Aug-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN10773	XS0367648721	A 26 M CALLABLE EQL NOTE ON GLOBAL STOCK BASKET	10-Aug-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN10804	XS0367651782	SHARK NOTE ON S&P 500 INDEX IN CHF	12-Jun-2009	CHF	13.017.000	\$11.413.185	€ 8.384.001
MTN10797	XS0367656237	EQ LNKD NTE EXCHGBLE INTO TOYOTA MOTOR CORP 7203 ST	11-Jun-2013	JPY	100.798.000	\$946.327	€ 722.515
MTN10799	XS0367656583	AUD 7YR NON CALLABLE TOTAL RETURN NOTES	2-Jun-2015	AUD	1.449.000	\$1.150.421	€ 771.360
MTN10805	XS0367878567	1 YR US BASKET DAILY ACCRUAL CALLABLE EQUITY LINKE	8-Jun-2009	USD	1.000.000	\$1.000.000	€ 733.568
MTN10806	XS0367878641	1 YR CALLBLE EQ LNKD NTE ON PETROCHINA CO LTD	10-Jun-2009	USD	1.700.000	\$1.700.000	€ 1.247.066



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN10807	XS0367878997	LEH MAN 1 YEAR HKD	3-Jun-2009	HKD	15.250.000	\$1.955.670	€ 1.440.432
MTN10811	XS0367880548	USD FX BASKET LINKED NOTE	10-Jun-2010	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN10808	XS0367881603	12.00% REVERSE CONVERTIBLE NOTE	27-Nov-2009	USD	20.000.000	\$20.000.000	€ 14.671.362
MTN10817	XS0367930582	A 26.5 MTH CALLBLE ELN ON GLOBAL STK BSKT	18-Aug-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN10823	XS0367954335	2Y NON CALLABLE NZD FIXED RATE NT	30-May-2010	NZD	6.680.000	\$4.324.949	€ 3.116.108
MTN10824	XS0367990057	RUB BSKT-LINKD NOTE	10-Jun-2011	EUR	700.000	\$974.566	€ 700.000
MTN10869	XS0368094420	ARC KICK OUT PLAN 5- 6YR 14.5% AUTOCLLBLE NTE LNK	30-Jul-2014	GBP	38.000	\$66.523	€ 48.890
MTN10868	XS0368094693	FTSE BULL BEAR NOTE	30-Jul-2014	GBP	304.000	\$532.182	€ 391.123
MTN10827	XS0368095237	15Y LEHMAN VMS RANGE	16-Jun-2023	USD	4.000.000	\$4.000.000	€ 2.934.272
MTN10831	XS0368097951	6MTH CHINA MOBILE DLY ACCRL CAQLLB ELN	11-Dec-2008	USD	1.150.000	\$1.150.000	€ 843.603
MTN10820	XS0368098090	A 26.5 MTH CALLBLE ELN ON GLOBAL STK BSKT	18-Aug-2010	NZD	7.000.000	\$4.532.132	€ 3.265.382
MTN10833	XS0368098173	6M CHEUNG HLDGS LTD DAILY ACC CALLABLE ELN	11-Dec-2008	USD	500.000	\$500.000	€ 366.784
MTN10830	XS0368098256	6MTH CHINA MOBILE LTD DAILY ACCRUAL CALLABLE ELN	11-Dec-2008	HKD	3.000.000	\$384.722	€ 283.364
MTN10870	XS0368198635	FTSE BULL BEAR NOTE ISSUE 3	30-Jul-2014	GBP	75.000	\$131.295	€ 96.494
MTN10819	XS0368198718	EQUITY LINKED NOTE EXCHANGEABLE	10-Jun-2011	JPY	61.776.000	\$579.975	€ 442.807
MTN10812	XS0368205869	2YR US BSKT DLY ACCRL CALLBLE ELN	10-Jun-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10835	XS0368230628	CLN-SPIRIT CAPITAL PROTECTED CPPI NOTES	20-Dec-2017	EUR	3.550.000	\$4.942.441	€ 3.550.000
MTN10845	XS0368249487	EUR FX LINKED NOTE	28-Jun-2011	USD	2.384.000	\$2.384.000	€ 1.748.826
MTN10846	XS0368298187	EUR FX LINKED NOTE	28-Jun-2011	EUR	1.788.000	\$2.489.320	€ 1.788.000
MTN10851	XS0368358932	3YR SENIOR FIXED	6-Jun-2011	NOK	250.000.000	\$42.797.983	€ 29.829.376
MTN10821	XS0368366018	ELN EXCHANGEABLE INTO SUMO METAL MINING CO LTD	16-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10840	XS0368366109	EQUITY LINKD NOTE EXCHANGEABLE	16-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10843	XS0368366281	EQUITY LINKED NT EXCHANGEABLE	16-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10839	XS0368366877	ELN EXCH INTO IBIDEN CO LTD	10-Jun-2011	JPY	51.100.000	\$479.745	€ 366.282
MTN10877	XS0368448683	3Y USD INFLATION NOTES	12-Jun-2011	USD	4.170.000	\$4.170.000	€ 3.058.979
MTN10871	XS0368497623	3Y ELN ON THE S&P 500 INDX & INFLTND INDX	14-Jun-2011	EUR	7.400.000	\$10.302.554	€ 7.400.000
MTN10854	XS0368497896	3 YEARS EQUITY NOTE ON DJ EURO	14-Jun-2011	EUR	7.400.000	\$10.302.554	€ 7.400.000
MTN10847	XS0368533369	2 YEARS US BASKET	11-Jun-2010	USD	10.000.000	\$10.000.000	€ 7.335.681
MTN10818	XS0368574041	2Y NON CALLABLE SGD FIXED RATE NOTE WITH BONUS COU	10-Jun-2010	SGD	2.450.000	\$1.694.308	€ 1.228.193
MTN10858	XS0368574637	EQUITY LINKED EXCHANGEABLE NOTE	16-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10856	XS0368574710	EQUITY LINKED NOTE EXCHANGEABLE	17-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10857	XS0368575527	EQUITY LINKED NOTE EXCHANGEABLE	17-Jun-2009	JPY	300.000.000	\$2.816.505	€ 2.150.383
MTN10866	XS0368576848	JPY/USD & NIKKEI CHOOSER CALBLE & KNKOUT DIGTAL NT	11-Jun-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10838	XS0368582739	EQL NT EXCHANGEABLE INTO STOCK	10-Jun-2011	JPY	52.920.000	\$496.831	€ 379.328
MTN10863	XS0368582812	AUD ACLLABLE POWER REVERSE DUAL CURRENCY NT	17-Jun-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10865	XS0368586482	EQ LNKD NTE EXGBLE INTO MITSUBISHI CORP	17-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10864	XS0368586722	EQ LNKD NTE EXGBLE INTO MITSUBISHI CORP	17-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10862	XS0368587456	EQUITY LINKED NOTEN EXCHANGEABLE	17-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10861	XS0368587613	EQUITY LINKED NOTE EXCHANGEABLE	17-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10860	XS0368587969	EQUITY LINKED NOTE EXCHANGEABLE	16-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10855	XS0368588181	EQUITY LINKED NT EXCHANGEABLE	17-Jun-2009	JPY	150.000.000	\$1.408.252	€ 1.075.192
MTN10867	XS0368588421	LB 1YR HKD DLY ACCRUAL AUTOCALL EQL NOTE	15-Jun-2009	HKD	58.300.000	\$7.476.429	€ 5.506.702
MTN10872	XS0368588777	LB 1 YR HKD DLY ACCRUAL ALL SEASON COUPON AUTOCAL	8-Jun-2009	HKD	45.000.000	\$5.770.829	€ 4.250.456
MTN10886	XS0368669007	GBN 9 MAGNUM NOTE	17-Oct-2017	EUR	7.500.000	\$10.441.778	€ 7.500.000
MTN10874	XS0368669844	3Y NON CALLABLE USD FIXED RATE NOTE	5-Jun-2011	USD	8.737.000	\$8.737.000	€ 6.409.184
MTN10837	XS03686699509	10NC3M CRA LEHMAN	18-Jun-2018	USD	1.000.000	\$1.000.000	€ 733.568
MTN10829	XS03686699681	15NC3M CRA LEHMAN	12-Jun-2023	USD	3.440.000	\$3.440.000	€ 2.523.474
MTN10836	XS03686699764	5Y LEH ZERONOTES	31-Jul-2013	EUR	6.500.000	\$9.049.541	€ 6.500.000
MTN10873	XS0368700109	LB 6M HKD COUPON DAILY COUPON CALLABLE EQL NOTE	22-Dec-2008	HKD	60.950.000	\$7.816.267	€ 5.757.006
MTN10875	XS0368700281	LB 1YR HKD ALL WEATHER COUPON DAILY CALLABLE EQL N	22-Jun-2009	HKD	34.500.000	\$4.424.302	€ 3.258.683
MTN10881	XS0368710082	12YR CAPITAL PROTECTED NOTES	9-Jun-2020	USD	7.000.000	\$7.000.000	€ 5.134.977
MTN10880	XS0368727722	AUTO REDEEMER ELN	15-Aug-2014	GBP	1.713.000	\$2.998.778	€ 2.203.924
MTN10882	XS0368739495	CORPORATE CREDIT LINKED NOTES	20-Jun-2011	JPY	1.000.000.000	\$9.388.350	€ 7.167.945
MTN10883	XS0368739578	18M NON CALLABLE FIXED RATE SWAP	11-Dec-2009	ZAR	129.980.000	\$15.700.417	€ 10.827.787
MTN10876	XS0368751433	LB 1YR USD ALL WEATHER COUPON DLY CALLABLE EQL NOT	22-Jun-2009	USD	11.615.000	\$11.615.000	€ 8.520.393
MTN10859	XS0368783477	10 Y NC3M SGD QUANTO	12-Jun-2018	SGD	5.000.000	\$3.457.772	€ 2.506.517
MTN10884	XS0368800156	ELN EXCGBLE INTO TOYOTA BOSHOKU STK	16-Jun-2011	JPY	50.310.000	\$472.328	€ 360.619
MTN10885	XS0368800669	EQ LNKD NOTE EXCHGBLE INTO MITSUBISHI CORP	18-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10887	XS0368801477	EQ LNKD NTE EXCHGBLE INTO MITSUBISHI CORP	18-Jun-2013	JPY	60.480.000	\$567.807	€ 433.517
MTN10888	XS0368801717	EQUITY LINKED NOTE EXCHANGE	20-Jun-2011	JPY	110.880.000	\$1.040.980	€ 794.782
MTN10891	XS0368882451	AUD CALLABLE POWER REVERSE DUAL CURRENCY NOTE	18-Jun-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10890	XS0368882535	USD 5Y NON CALLABLE USD FIXED RATE NOTE	6-Jun-2013	USD	6.686.000	\$6.686.000	€ 4.904.636
MTN10892	XS0368926092	JPY/AUD FX TARNs NOTE	25-Jun-2038	JPY	70.000.000	\$657.184	€ 501.756
MTN10893	XS0368926506	12Y LEH ZERO NOTES	1-Aug-2020	EUR	33.016.500	\$45.966.793	€ 33.016.500
MTN10826	XS0368988522	WTI TWIN WIN NOTES	8-Jun-2009	USD	2.150.000	\$2.150.000	€ 1.577.171
MTN10902	XS0368988951	BOOSTER NOTE ON TA 25 INDEX	16-Jun-2010	ILS	4.000.000	\$1.101.024	€ 840.669
MTN10900	XS0368995220	EQ LINKED NOTE EXCHGBLE INTO SUMITOMO	19-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10898	XS0368995493	EQ LNKD NTE EXCGBLE INTO CANON INC	19-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10899	XS0368995659	EQ LNKD NTE EXCGBLE INTO SUMITOMO CHEMICAL LTD	19-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10897	XS0368995907	EQL NOTE EXCHANGEABLE INTO SUMITOMO CHEMICAL CO LT	18-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10896	XS0368996038	EQ LNKD NTE EXCGBLE INTO MITSUBISHI CORP	19-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10895	XS0368996111	EQ LNKD NTE EXCGBLE INTO IMITOMO HEAVY IND	19-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10904	XS0369192991	LEH BRO 1 YEAR USD ALL	24-Jun-2009	USD	1.280.000	\$1.280.000	€ 938.967
MTN10906	XS0369274708	MEMORY COUPON FREEZER	17-Jun-2018	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN10923	XS0369333215	10 YR RUNNING COUPON NOTE	18-Jun-2018	CHF	2.000.000	\$1.753.581	€ 1.288.162
MTN10905	XS0369334700	AUD CALLABLE POWER REVERSE DUAL CURRENCY NOTE	17-Jun-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10907	XS0369337711	BARRIER REVERSE CONVRTBLE NOTE	17-Jun-2009	USD	1.950.000	\$1.950.000	€ 1.430.458
MTN10908	XS0369418040	BOOSTER NOTE ON SPX INDEX	17-Jun-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN10917	XS0369514947	1 YR USD DAILY ACCRUAL	11-Jun-2009	USD	1.850.000	\$1.850.000	€ 1.357.101
MTN10918	XS0369515084	LB 1YR HKD ALL WEATHR CPN DLY CALLBLE ELN	25-Jun-2009	HKD	40.700.000	\$5.219.394	€ 3.844.301

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MTN10919	XS0369545313	LB 1YR USD ALL WETHR CPN DLY CALLABLE ELN	25-Jun-2009	USD	2.510.000	\$2.510.000	€ 1.841.256
MTN10916	XS0369584486	GOLD DIGITAL COUPON NOTE	16-Jun-2010	CHF	5.000.000	\$4.383.954	€ 3.220.404
MTN10924	XS0369661813	FTSE DIGITAL RTN NOTE 5YR 100% CAPITAL PROTECTED	29-Aug-2013	GBP	1.388.608	\$2.430.897	€ 1.786.565
MTN10927	XS0369673073	WORST OF BASKET KICIN REVERSE ELN	18-Sep-2008	USD	500.000	\$500.000	€ 366.784
MTN10928	XS0369673156	AUTOCALLABLE MERY CPN NT TO BSKT OF SHRS	18-Jun-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN10929	XS0369673313	AUTOCALBLE MORMRY CPN NT LINKD	18-Jun-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN10930	XS0369673586	AUTOCABLE MEMORY CPN NT LIKD TO BSKT OF SHRS	18-Jun-2010	USD	1.000.000	\$1.000.000	€ 733.568
MTN10931	XS0369674550	DLY ACCRL NTS LINKD TO A BSKT OF SHRS	18-Jun-2009	USD	522.000	\$522.000	€ 382.923
MTN10926	XS0369744353	MITSUI ENGINEER & SHIPBUILD ELN	23-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10925	XS0369744510	CANON INC ,MITSUI & CO LTD ELN	24-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10912	XS0369744601	EQL NOTE EXCHANGEABLE INTO MITSUBISHI CORP	23-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10913	XS0369744783	EQL NOTE EXCHANGEABLE INTO MITSUBISHI CORP	23-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10914	XS0369744866	EQL NOTE EXCHANGEABLE INTO MITSUI ENGINEER	23-Jun-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10911	XS0369744940	EQL EXCHANGEABLE INTO SUMITOMO METAL MINING CO LTD	10-Jun-2011	JPY	72.128.000	\$677.163	€ 517.010
MTN10920	XS0369799845	2.75 YR CNY BOOSTER HIMALAYA NOTES	22-Mar-2011	USD	7.150.000	\$7.150.000	€ 5.245.012
MTN10921	XS0369799928	FUND DERIVATIVE NOTE	22-Mar-2011	HKD	14.500.000	\$1.859.489	€ 1.369.591
MTN10932	XS0369868327	ZERO COUPON EQUITY NOTES	20-Jun-2018	USD	600.000	\$600.000	€ 440.141
MTN10933	XS0369868590	LB 8MTH HKD DLY ACCRL ALL SEASON CPN AUTO-CALL NT	12-Feb-2009	HKD	75.850.000	\$9.727.053	€ 7.164.379
MTN10934	XS0370072422	2Y SOUTH AFRICAN RAND NOTE	18-Jun-2010	ZAR	8.000.000	\$966.328	€ 666.428
MTN10938	XS0370358151	USD 1 YR BRL SHARK FIN NTS	22-Jun-2009	USD	1.300.000	\$1.300.000	€ 953.638
MTN10939	XS0370386442	LB 1YR USD ALL WETHR CPN DLY CALLBLE ELN	29-Jun-2009	USD	350.000	\$350.000	€ 256.749
MTN10937	XS0370386954	LB 1YR HKD ALL WETHR CPN DLY CALBLE ELN	29-Jun-2009	HKD	6.100.000	\$782.268	€ 576.173
MTN10935	XS0370964073	2 YR AUD FIXED COUPON BOOSTER PRINC GUARANTEED NTE	28-Jun-2010	AUD	4.205.000	\$3.338.523	€ 2.238.488
MTN10943	XS0370988338	4 YR TWD NTE LNKD TO BSKT OF 10 GLBL CO SHARES	18-Jun-2012	USD	8.229.558	\$8.229.558	€ 6.036.941
MTN10942	XS0371015750	USD 2 YR RICE LINKED NOTE	14-Jun-2010	USD	500.000	\$500.000	€ 366.784
MTN10946	XS0371026443	AUTOCALLABLE MEM COUPON LINKED BASKET OF SHARES	25-Jun-2014	USD	1.500.000	\$1.500.000	€ 1.100.352
MTN10949	XS0371084640	12 Y NC3M CALLABLE DUAL RANGE ACCRUAL NOTE	3-Jul-2020	USD	3.466.000	\$3.466.000	€ 2.542.547
MTN10950	XS0371134411	4 YR HKD NOTE LINKED TO BSKT OF 10 GLBL CO SHARES	18-Jun-2012	HKD	3.077.939	\$394.717	€ 290.725
MTN10948	XS0371134924	2 YR GLBL BSKT (IBN.N+HDB.N+RELIQ.L)	17-Jun-2010	USD	1.100.000	\$1.100.000	€ 806.925
MTN10956	XS0371594762	3 MONTHS KICK IN REVERSE CONVERTIBLE ELN	19-Sep-2008	USD	641.000	\$641.000	€ 470.217
MTN10952	XS0371606012	6 YR TWD NOTE LINKED TO A BASKET OF 10 GLBL CO	20-Jun-2014	USD	2.087.443	\$2.087.443	€ 1.531.282
MTN10945	XS0371621672	PRECIOUS METAL AUTOCALL	24-Jun-2013	EUR	3.000.000	\$4.176.711	€ 3.000.000
MTN10944	XS0371764514	AUTOCALLBLE MEMORY CPN NTS LNKD TO BSKT OF SHARES	24-Jun-2013	USD	13.382.256	\$13.382.256	€ 9.816.796
MTN10955	XS0371797100	5YR AUTOREDEEMABLE ELN	20-Jun-2013	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN10959	XS0371847210	CLN-NOTES LINKED TO INTRALOT S.A	20-Jun-2013	USD	6.000.000	\$6.000.000	€ 4.401.408
MTN10960	XS0372051762	LOAN PORTFOLIO PASS THROUGH NOTES	10-Apr-2011	USD	69.524.776	\$69.524.776	€ 51.001.156
MTN10961	XS0372163054	6 YRS 100% CAPITAL PROTECTED NOTES	8-Jul-2014	EUR	5.000.000	\$6.961.185	€ 5.000.000
MTN10965	XS0372294313	5 YEARS NON PRINCIPAL LEV	27-Jun-2013	EUR	20.000.000	\$27.844.740	€ 20.000.000
MTN10962	XS0372300144	10 YR AUD NOTE LNKD TO BSKT OF 14 GLBLE CO SHARES	25-Jun-2018	AUD	7.506.124	\$5.959.422	€ 3.995.807
MTN10966	XS0372320928	4 YR AUD NOTE LNKD TO TWO EQ INDICES	2-Jul-2012	AUD	748.000	\$593.868	€ 398.190
MTN10963	XS0372359975	10 YR AUD NTE LNKD TO BSKT OF 14 GLBLE CO SHARES	25-Jun-2018	AUD	1.740.696	\$1.382.010	€ 926.641
MTN10954	XS0372528165	EM SOVEREIGN CREDIT LINKED NOTES	21-Jun-2013	USD	5.000.000	\$5.000.000	€ 3.667.840
MTN10967	XS0372634195	FX LINKED SWAP	3-Jan-2011	SEK	10.960.000	\$1.599.488	€ 1.134.740
MTN10969	XS0372820737	ELN EXGB INTO KOMATSU LTD,FANUC LTD, HOYA CORP	7-Jul-2009	JPY	100.000.000	\$938.835	€ 716.794
MTN10968	XS0372820810	MITSUI ENGINEER & SHIPBUILD,SUMITOMO MITSUI FIN	7-Jul-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10974	XS0372823673	REVERSE EXC ELN LINKED TO VISA INC	26-Dec-2008	USD	700.000	\$700.000	€ 513.498
MTN10972	XS0372842202	EURO CURVE NOTE 100% PRINCIPAL PROTECTED	22-Nov-2012	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN10979	XS0373013027	3 YR USD NOTE LNKD TO TWO EQUITY INDICES	27-Jun-2011	USD	3.694.000	\$3.694.000	€ 2.709.800
MTN10978	XS0373045227	20 MTHS INDIAN BSKT (LTODLI+HDBUS+INFYUS)	19-Feb-2010	USD	1.010.000	\$1.010.000	€ 740.904
MTN10973	XS0373147064	AUD KNCK-OUT POWER REVERSE DUAL CURRENCY NOTE	15-Jul-2038	JPY	100.000.000	\$938.835	€ 716.794
MTN10980	XS0373182566	LB TREASURY EURO MTN	29-Dec-2008	JPY	500.000.000	\$4.694.175	€ 3.583.972
MTN10986	XS0373219582	TARGET REDEMPTION MAGNUM NOTE	15-Feb-2016	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN10981	XS0373590685	ELN EXGBLE INTO FANUC,TOYOTA MOTOR,MITSUI& CO.	9-Jul-2009	JPY	100.000.000	\$938.835	€ 716.794
MTN10983	XS0373609295	4 YRS LOOKBACK NOTE LINKED TO THE S7P 500 INDEX	8-Jul-2012	USD	7.102.000	\$7.102.000	€ 5.209.800
MTN10984	XS0373609378	6MTH BARRIER DISCNTD REVERSE CONVRT NOTE	8-Jan-2009	ILS	3.500.000	\$963.396	€ 735.586
MTN10985	XS0373776433	EQ LNKD NTE EXCHBLE INTO SHISEIDO CO LTD	14-Jul-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10987	XS0373826808	EQ LNKD NOTE EXCHGBLE INTO TOYOTA MOTOR CORP	14-Jul-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10988	XS0373858249	ARC COMMODITIES RAINBOW BASKET	17-Sep-2013	GBP	57.000	\$99.784	€ 73.335
MTN10964	XS0373960011	FLOATING RATE NOTE	20-Jun-2008	EUR	20.000.000	\$27.844.740	€ 20.000.000
MTN10993	XS0374062528	3M KICK IN REVERSE CONVERTIBLE NOTES JPM 4.25	10-Oct-2008	USD	500.000	\$500.000	€ 366.784
MTN10991	XS0374132594	LB 3 YR AUD CALL PRINCIPAL PROTECTED NTE LNKD	11-Jul-2011	AUD	1.000.000	\$793.941	€ 532.340
MTN10990	XS0374132677	YR CNOOC LTD DAILY ACCRL EQ LNKD NTE	10-Jul-2009	HKD	4.000.000	\$512.963	€ 377.818
MTN10989	XS0374132750	1 YR CNOOC LTD DAILY ACCRL CALLBE EQ LNKD NTE	10-Jul-2009	HKD	4.000.000	\$512.963	€ 377.818
MTN10992	XS0374191251	3M KICK IN REVERSE CONVERTIBLE NOTES 3.85%	10-Oct-2008	USD	500.000	\$500.000	€ 366.784
MTN10997	XS0374326105	3 MTH KICK IN REVERSE CONVERTIBLE NOTES	13-Oct-2008	USD	500.000	\$500.000	€ 366.784
MTN10996	XS0374390457	3.5Y NON CALLABLE AUD NOTES 7.75%PA	3-Jan-2012	AUD	7.444.000	\$5.910.099	€ 3.962.736
MTN10994	XS0374643509	MITSUI ENGINEER & SHIPBUILD MITSUI & CO LTD	14-Jul-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN10995	XS0374643764	EQLN EXCHANGEABLE SHARES	15-Jul-2009	JPY	100.000.000	\$938.835	€ 716.794
MTN10999	XS0374734480	JPY/AUD FX TARNES NOTE	15-Jul-2038	JPY	200.000.000	\$1.877.670	€ 1.433.589
MTN11000	XS0374786365	18 M ZAR QUANTO USD LIBOR RANGE ACC NTE	4-Jan-2010	ZAR	29.310.000	\$3.540.385	€ 2.441.625
MTN11001	XS0375027074	AUTOCALLABLE MEMORY CPN NTS LINKD TO BSKT	24-Dec-2010	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN11003	XS0375278313	M Q F FX INDEX	7-Jul-2011	USD	2.260.000	\$2.260.000	€ 1.657.864
MTN10998	XS0375356648	CHINA SECURITY NOTES IV B	10-Apr-2013	EUR	2.000.000	\$2.784.474	€ 2.000.000
MTN11004	XS0375441671	NZD SUPERBALL NOTE	18-Jul-2018	NZD	850.000	\$550.330	€ 396.511
MTN11007	XS0375559753	3 MTH LCMNER INDEX LNKD NTE	9-Oct-2008	USD	100.000.000	\$100.000.000	€ 73.356.808
MTN11002	XS0375612586	UP AND OUT RICE LINKED COMMODITY NOTE	15-Jan-2010	USD	500.000	\$500.000	€ 366.784
MTN11008	XS0375919718	MITSUI ENGINEER & SHIPBUILD ELN	22-Jul-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN11012	XS0376340344	KAO CORP , ROHM CO LTD ELN	23-Jul-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN11013	XS0376340690	EQUITY LINKED NOTE EXCHANGEABLE	23-Jul-2009	JPY	50.000.000	\$469.417	€ 358.397
MTN11014	XS0376340930	MITSUBISHI CHEMICAL HOLDINGS ELN	23-Jul-2009	JPY	50.000.000	\$469.417	€ 358.397



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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN11015	XS0376511928	CHF FX BASKET LINKED NOTE	15-Aug-2012	CHF	1,140,000	\$999,541	€ 734,252
MTN11018	XS0376548334	AUTO-REDEEMER EQUITY LINKED NOTE	12-Sep-2014	GBP	277,000	\$484,916	€ 356,385
MTN11019	XS0376686308	2Y LEH INFLATION INTEREST LINKED NOTES	22-Jul-2010	EUR	10,000,000	\$13,922,370	€ 10,000,000
MTN11020	XS0376740956	JPY/AUD FX TRANS NOTE	30-Jul-2038	JPY	50,000,000	\$469,417	€ 358,397
MTN11024	XS0376779657	KAO CORP.ROHM CO LTD ,NOMURA HOLDINGS ELN	23-Jul-2009	JPY	50,000,000	\$469,417	€ 358,397
MTN11021	XS0376779814	KOMATSU LTD,MITSUBISHI CORP ELN	23-Jul-2009	JPY	50,000,000	\$469,417	€ 358,397
MTN11025	XS0376779905	MITSUI ENGINEER AND SHIPBUILD CO LTD ELN	23-Jul-2009	JPY	50,000,000	\$469,417	€ 358,397
MTN11027	XS0377054381	31.60% P.A BARRIER REVERSE ELN	17-Oct-2008	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN11029	XS0377288450	EASY EUROPE INVEST B	27-Dec-2013	EUR	2,000,000	\$2,784,474	€ 2,000,000
MTN11032	XS0378248529	50 DAY HONGKONG EXCHANGES & CLEARING LTD EQ LND NT	17-Sep-2008	HKD	5,000,000	\$641,203	€ 472,273
MTN11040	XS0378451917	3 MONTH KICK IN REVERSE CONVERTIBLE ELN	30-Oct-2008	USD	500,000	\$500,000	€ 366,784
MTN11041	XS0378452303	3 MONTH KICK IN REVERSE CONVERTIBALE ELN	30-Oct-2008	USD	500,000	\$500,000	€ 366,784
MTN11039	XS0378480692	3 MTHS KICK IN REVERSE CONVERTIBLE NOTES	30-Oct-2008	USD	500,000	\$500,000	€ 366,784
MTN11036	XS0378532161	7 YR AUD NTE LINKED TO TEH KOSPI 200 INDEX	30-Jul-2015	AUD	751,000	\$596,250	€ 399,787
MTN11037	XS0378532245	7 YR AUD NTE LINKD TO KOSPI 200 INDEX	29-Jul-2015	AUD	7,277,592	\$5,777,981	€ 3,874,151
MTN11042	XS0378810823	NOTE LINKED TO THE PERFORMANCE OF ISHARES EQL	5-Feb-2010	USD	7,168,000	\$7,168,000	€ 5,258,216
MTN11047	XS0378981806	49 DAY HONG KONG EXCHANGES AND CLAERIGN LTD ELN	19-Sep-2008	HKD	3,000,000	\$384,722	€ 283,364
MTN11077	XS0379217184	BKN LOOKBACK NOTE	10-Jun-2013	EUR	3,000,000	\$4,176,711	€ 3,000,000
MTN11049	XS0379247504	15Y NC3M CALLBLE DUAL RANGE ACCRUAL NOTE	15-Aug-2023	USD	450,000	\$450,000	€ 330,106
MTN11050	XS0379318024	2Y NON-CALLABLE CMS RANGE ACCRUAL NOTE	8-Aug-2010	USD	3,352,000	\$3,352,000	€ 2,458,920
MTN11053	XS0379485864	10Y NC3M CALLABLE DUAL RANGE ACCRUAL NOTE	5-Aug-2018	USD	5,000,000	\$5,000,000	€ 3,667,840
MTN11054	XS0379577397	BARRIER REVERSE CONVERTIBLE ELN	30-Oct-2008	USD	1,000,000	\$1,000,000	€ 733,568
MTN11057	XS0379987372	JPY/AUD FX LINKED NOTE	14-Aug-2038	JPY	120,000,000	\$1,126,602	€ 860,153
MTN11055	XS0380268952	50 DAY PING AN INSURANCE GROUP CO OF CHINA ELN	25-Sep-2008	HKD	3,000,000	\$384,722	€ 283,364
MTN11056	XS0380275908	50 DAY CHINA CONSTRUCTION BANK CORP ELN	25-Sep-2008	HKD	3,000,000	\$384,722	€ 283,364
MTN11060	XS0380276385	LEHMAN BROS 2 YEAR HKD CALLABLE ELN	11-Aug-2010	HKD	9,590,000	\$1,229,828	€ 905,819
MTN11051	XS0380276971	50 DAY CHINA MERCHANTS BANK CO LTD ELN	24-Sep-2008	HKD	3,000,000	\$384,722	€ 283,364
MTN11062	XS0380296144	USD FX LINKED NOTE	22-Aug-2011	USD	1,000,000	\$1,000,000	€ 733,568
MTN11063	XS0380728112	1 YR WTI LINKED NOTE	5-Aug-2009	AUD	2,490,000	\$1,976,914	€ 1,325,526
MTN11065	XS0380777671	FLOATING RATE AUD NOTES	20-Sep-2014	AUD	12,400,000	\$9,844,872	€ 6,601,011
MTN11064	XS0380855220	5YEAR AUD NOTE LINKED TO KOSPI 200 INDEX	12-Aug-2013	AUD	3,362,129	\$2,669,333	€ 1,789,795
MTN11061	XS0380855659	2 YR CAPITAL PROTECTED NOTE LINKED TO EQUITY INDEX	2-Aug-2010	USD	7,000,000	\$7,000,000	€ 5,134,977
MTN11078	XS0381306173	2Y USD INFLATION BONUS NOTE	11-Aug-2010	USD	4,000,000	\$4,000,000	€ 2,934,272
MTN11071	XS0381364966	51 DAY CHEUNG KONG HOLIDAYS LTD EQUITY NOTE	2-Oct-2008	HKD	7,000,000	\$897,684	€ 661,182
MTN11067	XS0381368280	50 DAY INDUSTRIAL & COMMERCIAL BANK OF CHINA ELN	30-Sep-2008	HKD	4,500,000	\$577,083	€ 425,046
MTN11069	XS0381368363	50 DAY HSBC HOLDINGS PLC EQ LINKED NOTE	30-Sep-2008	HKD	3,000,000	\$384,722	€ 283,364
MTN11068	XS0381371664	50 DAY PING AN INSURANCE GROUP CO OF CHINA ELN	30-Sep-2008	HKD	3,000,000	\$384,722	€ 283,364
MTN11073	XS0381438919	51 DAY CHINA CONSTRUCTION BANK CORP EQUITY NOTE	2-Oct-2008	HKD	3,000,000	\$384,722	€ 283,364
MTN11079	XS0381626679	BARRIER REVERSE CONVERTIBLE NOTE LINKED TO VERIFON	12-Nov-2008	USD	1,000,000	\$1,000,000	€ 733,568
MTN11083	XS0381855518	EURUSD AND AUDUSD DUAL CURRENCY ONE TOUCH NOTE	11-Feb-2009	USD	5,000,000	\$5,000,000	€ 3,667,840
MTN11080	XS0381855781	50 DAY CHEUNG KONG HOLDINGS LTD EQUITY LINKED NOTE	3-Oct-2008	HKD	3,000,000	\$384,722	€ 283,364
MTN11087	XS0381884617	DAILY AUTOCALLBLE MEMORY COUPON NOTES LINKED BSKT	31-Oct-2009	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN11086	XS0381884963	AUTOCALLABLE MEMORY COUPON NOTES LINKED TO BSKT	29-Dec-2009	USD	2,000,000	\$2,000,000	€ 1,467,136
MTN11090	XS0382037975	WORST OF BASKET KICK IN REVERSE CONVERTIBLE NOTES	7-Nov-2008	USD	675,000	\$675,000	€ 495,158
MTN11088	XS0382187945	49 DAY CHINA MERCHANTS BANK CO LTD EQUITY LINKED	3-Oct-2008	HKD	5,000,000	\$641,203	€ 472,273
MTN11082	XS0382188083	50 DAY INDUSTRIAL & COMMERCIAL BANK OF CHINA EQL	3-Oct-2008	HKD	3,500,000	\$448,842	€ 330,591
MTN11081	XS0382188166	50 DAY CHINA CONSTRUCTION BANK CORP EQL NOTE	3-Oct-2008	HKD	6,000,000	\$769,444	€ 566,727
MTN11091	XS0382285954	10Y NC3M CALLABLE DUAL RANGE ACCRUAL NOTE	28-Aug-2018	USD	400,000	\$400,000	€ 293,427
MTN11095	XS0382587888	5 YEAR AUD NOTE LINKED TO KOSPI 200 INDEX	12-Aug-2013	AUD	7,410,000	\$5,883,105	€ 3,944,637
MTN11094	XS0382588001	51 DAY SUN HUNG KAI PROPERTIES LTD EQUITY LINKED	8-Oct-2008	HKD	3,000,000	\$384,722	€ 283,364
MTN11093	XS0382588340	51 DAY INDUSTRIAL & COMMERCIAL BANK OF CHINA EQL	8-Oct-2008	HKD	5,000,000	\$641,203	€ 472,273
MTN11097	XS0382589074	LB 1 YR USD DAILY ACCRUAL AUTOCALL EQL NOTE	26-Aug-2009	USD	1,000,000	\$1,000,000	€ 733,568
MTN11098	XS0382589405	7 YEAR AUD NOTE LINED TO THE KOSPI 200 INDEX	14-Aug-2015	AUD	7,574,423	\$6,013,647	€ 4,032,166
MTN11099	XS0382626967	3 MONTHS KICK IN REVERSE CONVERTIBLE NOTES	12-Nov-2008	USD	600,000	\$600,000	€ 440,141
MTN11101	XS0383013066	WORST OF BARRIER REVERSE CONVERTIBLE NOTE	21-Aug-2009	USD	2,030,000	\$2,030,000	€ 1,489,143
MTN11092	XS0383013579	2 YEAR USD CAPITAL PROTECTED NOTE LINKED TO BSKT	12-Aug-2010	USD	1,550,000	\$1,550,000	€ 1,137,031
MTN11096	XS0383076493	30 DAY INDUSTRIAL & COMMERCIAL BANK OF CHINA EQL	18-Sep-2008	HKD	3,000,000	\$384,722	€ 283,364
MTN11112	XS0383284766	10Y GBP ZERO COUPON NOTE	26-Aug-2018	GBP	761,000	\$1,332,207	€ 979,093
MTN11113	XS0383284840	10Y USD ZERO-COUPON NOTE	25-Aug-2018	USD	1,069,000	\$1,069,000	€ 784,184
MTN11114	XS0383284923	10Y SEK ZERO COUPON INTEREST LINKED NOTE	25-Aug-2018	SEK	109,301,000	\$15,951,244	€ 11,316,443
MTN11111	XS0383285060	10Y EUR ZERO COUPON NOTE	25-Aug-2018	EUR	3,610,000	\$5,025,976	€ 3,610,000
MTN11109	XS0383364873	7 YEAR AUTOREDEEMABLE EQL NOTE TO BARCLAYS,RBS & S	29-Aug-2015	USD	500,000	\$500,000	€ 366,784
MTN11110	XS0383378071	WORST OF BASKET KICK IN REVERSE CONVERTIBLE NOTES	15-Oct-2008	USD	1,106,000	\$1,106,000	€ 811,326
MTN11102	XS0383457453	50 DAY INDUSTRIAL & COMMERCIAL BANK OF CHINA EQL	10-Oct-2008	HKD	4,000,000	\$512,963	€ 377,818
MTN11115	XS0383554655	51 DAYS INDUSTRIAL & COMMERCIAL BANK OF CHINA	15-Oct-2008	HKD	3,000,000	\$384,722	€ 283,364
MTN11103	XS0383554739	LB 2 YR USD INDEX BOOSTER FIXED CPN PRNCPL PRCTD	31-Aug-2010	USD	810,000	\$810,000	€ 594,190
MTN11104	XS0383554812	51 DAY HONGKONG EXCHANGES & CLEARING LTD EQL NOTE	15-Oct-2008	HKD	3,000,000	\$384,722	€ 283,364
MTN11118	XS0383779815	FLOATING RATE AUD NOTES	20-Sep-2017	AUD	13,500,000	\$10,718,207	€ 7,186,585
MTN11100	XS0383779906	1 YEAR USD ABSKET DAILY ACCRUAL CALLABLE EQL NOTE	19-Aug-2009	HKD	15,000,000	\$1,923,610	€ 1,416,819
MTN11116	XS0383803540	LB 2 YR HKD INDEX BONUS FIXED COUPON PRIN PRT NOTE	3-Sep-2010	HKD	22,000,000	\$2,821,294	€ 2,078,001
MTN11117	XS0383803896	LB 2 YR HKD INDEX BONUS FIXED COUPON PNPL PRT NOTE	3-Sep-2010	HKD	16,300,000	\$2,090,322	€ 1,539,610
MTN11106	XS0383805081	LB 2 YEAR HKD INDEX BOOSTER FIXED COUPON ELN	31-Aug-2010	HKD	26,300,000	\$3,372,729	€ 2,484,155
MTN11108	XS0383805750	2 YR USD INDX BNUS FXD CPN PRNCIPLE PROTECTED NOTE	31-Aug-2010	USD	3,635,000	\$3,635,000	€ 2,666,520
MTN11105	XS0383806139	LB 2 YR HKD INDEX BONUS FIXEC COUPON ELN	31-Aug-2010	HKD	35,300,000	\$4,526,895	€ 3,334,246
MTN11125	XS0383940292	3 YEARS 100% CAPITAL PROTECTED	26-Aug-2011	EUR	5,000,000	\$6,961,185	€ 5,000,000
MTN11121	XS0384062211	MITSUBISHI CORP CALLABLE ELN	10-Sep-2009	JPY	50,000,000	\$469,417	€ 358,397
MTN11124	XS0384072103	10Y NC3M CALLABLE DUAL RANGE	27-Aug-2018	USD	5,000,000	\$5,000,000	€ 3,667,840
MTN11122	XS0384213368	LB 2 YR HKD INDEX BONUS FIXED COUPON ELN	6-Sep-2010	HKD	21,200,000	\$2,718,702	€ 2,002,437
MTN11107	XS0384213442	49 DAY HONG KONG EXCHANGES & CLEARING EQL	10-Oct-2008	HKD	4,000,000	\$512,963	€ 377,818
MTN11119	XS0384213871	6 MONTH FREDDIE MAC DAILY ACCRUAL CALLABLE ELN	25-Feb-2009	HKD	40,000,000	\$5,129,626	€ 3,778,183

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Series number	ISIN	Short description	Maturity date	Currency	15 September 2008 outstanding nominal value in original currency	15 September 2008 outstanding nominal value in USD	8 October 2008 outstanding nominal value in EUR
MTN11120	XS0384213954	1 YR AMRCAN INTERNATIONAL GRP INC DLY ACCRL CLLBE	25-Aug-2009	USD	1.200.000	\$1.200.000	€ 880.282
MTN11129	XS0384259866	AUD CALLABLE & KNOCK OUT POWER FX LINKED NOTE	3-Sep-2038	JPY	130.000.000	\$1.220.485	€ 931.833
MTN11133	XS0384368485	WORST OF BASKET KICK IN REVERSE CONVERTIBLE NOTES	22-Oct-2008	USD	1.853.000	\$1.853.000	€ 1.359.302
MTN11130	XS0384553110	LB 2 YEAR HKD INDEX BONUS FIXED COUPON NOTE	6-Sep-2010	HKD	21.300.000	\$2.731.526	€ 2.011.882
MTN11136	XS0384581756	G-8 GENERATION 8% CLIC ELN	31-Jan-2019	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN11142	XS0384581913	10 YR AUTOREDEEMABLE NON-CAPITAL GUARANTEED ELN	31-Jan-2019	EUR	1.000.000	\$1.392.237	€ 1.000.000
MTN11123	XS0384596515	LB 2 YR USD CALL SPREAD PRINCIPAL PROTECTED ELN	3-Sep-2010	USD	800.000	\$800.000	€ 586.854
MTN11131	XS0384783113	LB 2 YEAR HKD INDEX BONUS FIXED COUPON NOTE	6-Sep-2010	HKD	6.500.000	\$833.564	€ 613.955
MTN11137	XS0384883251	3 YEAR NON-CALLABLE AUD NOTES	29-Aug-2011	AUD	4.972.000	\$3.947.476	€ 2.646.793
MTN11139	XS0384898440	EUR FX-LINKED NOTE	2-Sep-2010	EUR	10.000.000	\$13.922.370	€ 10.000.000
MTN11126	XS0384984018	29 DAY INDUSTRIAL & COMMERCIAL BANK OF CHINA EQL	26-Sep-2008	HKD	4.000.000	\$512.963	€ 377.818
MTN11127	XS0384984281	29 DAY CHINA LIFE INSURANCE CO LTD EQL NOTE	26-Sep-2008	HKD	4.000.000	\$512.963	€ 377.818
MTN11128	XS0384984448	LB 2 YEAR USD INDEX BONUS FIXED COUPON NOTE	7-Sep-2010	USD	2.005.000	\$2.005.000	€ 1.470.804
MTN11134	XS0385433262	LB 2 YEAR HKD INDEX BONUS FIXED COUPON NOTE	6-Sep-2010	HKD	27.900.000	\$3.577.914	€ 2.635.283
MTN11135	XS0385433429	LB 2 YEAR HKD INDEX BONUS FIXED COUPON NOTE	6-Sep-2010	HKD	18.750.000	\$2.404.512	€ 1.771.023
MTN11138	XS0385433692	LB 2 YR HKD INDEX BONUS NOTE	9-Sep-2010	HKD	15.150.000	\$1.942.846	€ 1.430.987
MTN11140	XS0385433775	LB 2 YEAR UAS INDEX BONUS ELN	7-Sep-2010	USD	785.000	\$785.000	€ 575.851
MTN11141	XS0385434310	2 YEAR USD/TWD REFERENCE NOTED LINKED TO HK INDEX	31-Aug-2010	USD	1.240.000	\$1.240.000	€ 909.624
MTN11146	XS0385755979	EQL EXCHANGEABLE INTO MIZUHO FINANCIAL GROUP STK	10-Oct-2008	JPY	100.000.000	\$938.835	€ 716.794
MTN11145	XS0385822753	LB 2 YEAR USD INDEX BONUS FIXED COUPON NOTE	10-Sep-2010	USD	695.000	\$695.000	€ 509.830
MTN11143	XS0385823306	LB 2 YEAR HKD INDEX BONUS FIXED COUPON NOTE	9-Sep-2010	HKD	8.900.000	\$1.141.342	€ 840.646
MTN11144	XS0385823488	LB 2 YEAR HKD INDEX BONUS FIXED COUPON NOTE	9-Sep-2010	HKD	4.500.000	\$577.083	€ 425.046
MTN11151	XS0386290778	LB 2 YEAR HKD INDEX BONUS FIXED COUPON NOTE	9-Sep-2010	HKD	7.500.000	\$961.805	€ 708.409
MTN11154	XS0386331127	AUTOCALLABLE MEMORY COUPON NOTES	12-Mar-2012	USD	3.000.000	\$3.000.000	€ 2.200.704
MTN11158	XS0386674088	2 YEAR TWD QUANTO NOTE LINKED TO KOREA INDEX	8-Sep-2010	USD	7.375.916	\$7.375.916	€ 5.410.737
MTN11152	XS0386716269	50 DAYS HSBC HOLDING PLC EQUITY	31-Oct-2008	HKD	4.000.000	\$512.963	€ 377.818
MTN11163	XS0386716699	2 YR USD NOTE LINKED TO HONG KONG INDEX	13-Sep-2010	USD	2.680.000	\$2.680.000	€ 1.965.962
Total number of notes = 3.787		Nominal value in USD as at 15 September 2008 and in EUR as at 8 October 2008 respectively				\$33.716.481.971	€ 24.355.569.270